



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/02/2016

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 15/02/2016 Foreign Exchange Future | | | 15.82900 | | 15.90550 | | | 0.0000 | 82,025,878.00 | 5,182 | 0 |
| \$ / R On 16/02/2016 Foreign Exchange Future | | | 15.83200 | | 15.90550 | | | 0.0000 | 0.00 | 0 | 924 |
| \$ / R On 17/02/2016 Foreign Exchange Future | | | 15.83200 | | 15.90550 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 19/02/2016 Foreign Exchange Future | | | 15.83500 | | 15.90850 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/02/2016 Foreign Exchange Future | | | 15.85270 | | 15.92620 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 26/02/2016 Foreign Exchange Future | | | 15.85570 | | 15.92920 | | | 0.0000 | 190,268.40 | 12 | 392 |
| \$ / R On 29/02/2016 Foreign Exchange Future | | | 15.86460 | | 15.93810 | | | 0.0000 | 0.00 | 0 | 306 |
| \$ / R On 01/03/2016 Foreign Exchange Future | | | 15.86760 | | 15.94110 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 02/03/2016 Foreign Exchange Future | | | 15.87050 | | 15.94410 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 07/03/2016 Foreign Exchange Future | | | 15.88540 | | 15.95890 | | | 0.0000 | 0.00 | 0 | 301 |
| \$ / R On 11/03/2016 Foreign Exchange Future | | | 15.89730 | | 15.97080 | | | 0.0000 | 0.00 | 0 | 272 |
| \$ / R On 14/03/2016 Foreign Exchange Future | | | 15.90630 | | 15.97980 | | | 0.0000 | 270,025,348.80 | 16,976 | 930,091 |
| \$ / R On 15/03/2016 Foreign Exchange Future | | | 15.90930 | | 15.98270 | | | 0.0000 | 0.00 | 0 | 350 |
| \$ / R On 16/03/2016 Foreign Exchange Future | | | 15.91220 | | 15.98570 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 23/03/2016 Foreign Exchange Future | | | 15.93320 | | 16.00700 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 29/03/2016 Foreign Exchange Future | | | 15.95120 | | 16.02540 | | | 0.0000 | 0.00 | 0 | 140 |
| \$ / R On 31/03/2016 Foreign Exchange Future | | | 15.95720 | | 16.03150 | | | 0.0000 | 0.00 | 0 | 359 |
| \$ / R On 04/04/2016 Foreign Exchange Future | | | 15.96920 | | 16.04370 | | | 0.0000 | 0.00 | 0 | 140 |
| \$ / R On 05/04/2016 Foreign Exchange Future | | | 15.97220 | | 16.04680 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 06/04/2016 Foreign Exchange Future | | | 15.97520 | | 16.04980 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 07/04/2016 Foreign Exchange Future | | | 15.97820 | | 16.05290 | | | 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 | 11/04/2016 | Foreign Exchange Future | | | 15.99020 | | 16.06510 | | | 0.0000 | 0.00 | 0 | 100 |
| \$ / R | On | 15/04/2016 | Foreign Exchange Future | | | 16.00220 | | 16.07730 | | | 0.0000 | 256,035.20 | 16 | 2,007 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Future | | | 16.01120 | | 16.08650 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 20/04/2016 | Foreign Exchange Future | | | 16.01730 | | 16.09240 | | | 0.0000 | 0.00 | 0 | 700 |
| \$ / R | On | 25/04/2016 | Foreign Exchange Future | | | 16.03230 | | 16.10720 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Future | | | 16.03530 | | 16.11010 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2016 | Foreign Exchange Future | | | 16.04440 | | 16.11900 | | | 0.0000 | 0.00 | 0 | 500 |
| \$ / R | On | 04/05/2016 | Foreign Exchange Future | | | 16.05940 | | 16.13380 | | | 0.0000 | 0.00 | 0 | 370 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Future | | | 16.07750 | | 16.15150 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/05/2016 | Foreign Exchange Future | | | 16.08650 | | 16.16030 | | | 0.0000 | 0.00 | 0 | 50 |
| \$ / R | On | 17/05/2016 | Foreign Exchange Future | | | 16.09860 | | 16.17220 | | | 0.0000 | 0.00 | 0 | 100 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Future | | | 16.12950 | | 16.20320 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2016 | Foreign Exchange Future | | | 16.14190 | | 16.21560 | | | 0.0000 | 0.00 | 0 | 338 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Future | | | 16.16050 | | 16.23420 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Future | | | 16.16670 | | 16.24040 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Future | | | 16.16980 | | 16.24350 | | | 0.0000 | 0.00 | 0 | 264 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 16.18210 | | 16.25600 | | | 0.0000 | 99,212,455.10 | 6,131 | 176,590 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Future | | | 16.21620 | | 16.29010 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Future | | | 16.22850 | | 16.30250 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Future | | | 16.31520 | | 16.38940 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Future | | | 16.31820 | | 16.39250 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Future | | | 16.36470 | | 16.43900 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2016 | Foreign Exchange Future | | | 16.37700 | | 16.45150 | | | 0.0000 | 0.00 | 0 | 105 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Future | | | 16.41240 | | 16.48710 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Future | | | 16.44810 | | 16.52310 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Future | | | 16.45460 | | 16.52970 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Future | | | 16.45780 | | 16.53300 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Future | | | 16.47080 | | 16.54610 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Future | | | 16.47730 | | 16.55260 | | | 0.0000 | 0.00 | 0 | 259 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 16.49020 | | 16.56570 | | | 0.0000 | 11,246,316.40 | 682 | 135,199 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Future | | | 16.51940 | | 16.59520 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Future | | | 16.61020 | | 16.68680 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Future | | | 16.71840 | | 16.79640 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Future | | | 16.77200 | | 16.85110 | | | 0.0000 | 0.00 | 0 | 251 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 16.78870 | | 16.86810 | | | 0.0000 | 0.00 | 0 | 14,703 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 17.04430 | | 17.12710 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 17.26740 | | 17.34750 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 462,956,301.90 | 28,999 | 1,264,811 |
| \$ / R | On | 15/02/2016 | Foreign Exchange Option | 16.78 | Call | | | 1.97460 | 0.000 | 24.00 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2016 | Foreign Exchange Option | 16.78 | Put | | | 876.47460 | 951.000 | 24.00 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 16/02/2016 | Foreign Exchange Option | 16.61 | Call | | | 11.86070 | 1.649 | 41.39 | 0.0138 | 0.00 | 0 | 0 |
| \$ / R | On | 16/02/2016 | Foreign Exchange Option | 16.61 | Put | | | 716.36070 | 779.649 | 41.39 | 0.9862 | 0.00 | 0 | 0 |
| \$ / R | On | 17/02/2016 | Foreign Exchange Option | 16.64 | Call | | | 17.14580 | 6.091 | 37.02 | 0.0357 | 0.00 | 0 | 0 |
| \$ / R | On | 17/02/2016 | Foreign Exchange Option | 16.64 | Put | | | 751.64580 | 814.091 | 37.02 | 0.9643 | 0.00 | 0 | 0 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 15.87 | Call | | | 201.78120 | 133.889 | 22.77 | 0.4678 | 0.00 | 0 | 1,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 15.87 | Put | | | 163.28120 | 168.889 | 22.77 | 0.5322 | 0.00 | 0 | 0 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 13.93 | Call | | | 1,978.86620 | 1,905.190 | 39.99 | 0.9990 | 0.00 | 0 | 3,600 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 13.93 | Put | | | 0.36620 | 0.190 | 39.99 | 0.0010 | 0.00 | 0 | 0 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 14.30 | Call | | | 1,609.49850 | 1,535.383 | 34.50 | 0.9978 | 0.00 | 0 | 0 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 14.30 | Put | | | 0.99850 | 0.383 | 34.50 | 0.0022 | 0.00 | 0 | 100 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 14.91 | Call | | | 1,003.10290 | 931.603 | 31.35 | 0.9679 | 0.00 | 0 | 100 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 14.91 | Put | | | 4.60290 | 6.603 | 31.35 | 0.0321 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 14.84 | Call | | | 1,096.94490 | 1,020.158 | 21.87 | 0.9673 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 14.84 | Put | | | 10.74490 | 7.458 | 21.87 | 0.0327 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 15.64 | Call | | | 404.73900 | 336.404 | 20.53 | 0.6608 | 0.00 | 0 | 150 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 15.64 | Put | | | 118.53900 | 123.704 | 20.53 | 0.3392 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,126.20000 | 4,052.722 | 47.44 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 11.80 | Put | | | 0.00000 | 0.022 | 47.44 | 0.0001 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,426.53150 | 2,352.966 | 32.03 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 13.50 | Put | | | 0.33150 | 0.266 | 32.03 | 0.0011 | 0.00 | 0 | 150 |
| \$ / R | On | 26/02/2016 | Foreign Exchange Option | 14.65 | Call | | | 1,287.90360 | 1,211.984 | 23.54 | 0.9747 | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2016 | Foreign Exchange Option | 14.65 | Put | | | 8.70360 | 6.284 | 23.54 | 0.0253 | 0.00 | 0 | 0 |
| \$ / R | On | 29/02/2016 | Foreign Exchange Option | 14.60 | Call | | | 1,348.26740 | 1,273.024 | 22.85 | 0.9699 | 0.00 | 0 | 100 |
| \$ / R | On | 29/02/2016 | Foreign Exchange Option | 14.60 | Put | | | 10.16740 | 8.424 | 22.85 | 0.0301 | 0.00 | 0 | 0 |
| \$ / R | On | 29/02/2016 | Foreign Exchange Option | 16.16 | Call | | | 181.41770 | 138.921 | 20.82 | 0.3328 | 0.00 | 0 | 5,000 |
| \$ / R | On | 29/02/2016 | Foreign Exchange Option | 16.16 | Put | | | 403.31770 | 434.321 | 20.82 | 0.6672 | 0.00 | 0 | 0 |
| \$ / R | On | 29/02/2016 | Foreign Exchange Option | 13.92 | Call | | | 2,018.91460 | 1,946.220 | 26.83 | 0.9940 | 0.00 | 0 | 0 |
| \$ / R | On | 29/02/2016 | Foreign Exchange Option | 13.92 | Put | | | 0.81460 | 1.620 | 26.83 | 0.0060 | 0.00 | 0 | 100 |
| \$ / R | On | 01/03/2016 | Foreign Exchange Option | 16.26 | Call | | | 159.54630 | 121.496 | 21.11 | 0.2913 | 0.00 | 0 | 2,500 |
| \$ / R | On | 01/03/2016 | Foreign Exchange Option | 16.26 | Put | | | 478.44630 | 513.896 | 21.11 | 0.7087 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2016 | Foreign Exchange Option | 14.62 | Call | | | 1,336.14730 | 1,262.267 | 22.48 | 0.9614 | 0.00 | 0 | 10,000 |
| \$ / R | On | 02/03/2016 | Foreign Exchange Option | 14.62 | Put | | | 12.04730 | 11.767 | 22.48 | 0.0386 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2016 | Foreign Exchange Option | 15.50 | Call | | | 554.82390 | 488.286 | 20.04 | 0.7204 | 0.00 | 0 | 30,000 |
| \$ / R | On | 02/03/2016 | Foreign Exchange Option | 15.50 | Put | | | 110.72390 | 117.786 | 20.04 | 0.2796 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2016 | Foreign Exchange Option | 14.60 | Call | | | 1,355.61120 | 1,281.783 | 22.61 | 0.9630 | 0.00 | 0 | 10,000 |
| \$ / R | On | 02/03/2016 | Foreign Exchange Option | 14.60 | Put | | | 11.51120 | 11.283 | 22.61 | 0.0370 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2016 | Foreign Exchange Option | 14.61 | Call | | | 1,345.87640 | 1,272.023 | 22.54 | 0.9622 | 0.00 | 0 | 10,000 |
| \$ / R | On | 02/03/2016 | Foreign Exchange Option | 14.61 | Put | | | 11.77640 | 11.523 | 22.54 | 0.0378 | 0.00 | 0 | 0 |
| \$ / R | On | 07/03/2016 | Foreign Exchange Option | 14.65 | Call | | | 1,324.65130 | 1,252.076 | 20.78 | 0.9505 | 0.00 | 0 | 0 |
| \$ / R | On | 07/03/2016 | Foreign Exchange Option | 14.65 | Put | | | 15.75130 | 16.677 | 20.78 | 0.0495 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Call | | | 3,440.99510 | 3,367.462 | 28.03 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Put | | | 0.19510 | 0.162 | 28.03 | 0.0005 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.75 | Call | | | 133.37350 | 107.941 | 21.86 | 0.2052 | 0.00 | 0 | 35,701 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.75 | Put | | | 903.57350 | 951.641 | 21.86 | 0.7948 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.27 | Call | | | 254.06570 | 215.645 | 20.78 | 0.3579 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.27 | Put | | | 544.26570 | 579.344 | 20.78 | 0.6421 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.34 | Call | | | 231.90330 | 195.550 | 20.94 | 0.3318 | 0.00 | 0 | 2,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.34 | Put | | | 592.10330 | 629.250 | 20.94 | 0.6682 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.45 | Call | | | 200.49930 | 167.303 | 21.19 | 0.2934 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.45 | Put | | | 670.69930 | 711.003 | 21.19 | 0.7066 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.11 | Call | | | 311.64460 | 268.389 | 20.42 | 0.4220 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.11 | Put | | | 441.84460 | 472.089 | 20.42 | 0.5780 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Call | | | 296.30680 | 254.272 | 20.51 | 0.4055 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Put | | | 466.50680 | 497.972 | 20.51 | 0.5945 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.20 | Call | | | 278.03300 | 237.512 | 20.62 | 0.3852 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.20 | Put | | | 498.23300 | 531.212 | 20.62 | 0.6148 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.90 | Call | | | 404.21370 | 353.593 | 19.95 | 0.5139 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.90 | Put | | | 324.41370 | 347.293 | 19.95 | 0.4861 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.99 | Call | | | 361.64360 | 314.727 | 20.15 | 0.4736 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.99 | Put | | | 371.84360 | 398.427 | 20.15 | 0.5264 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.00 | Call | | | 357.24380 | 310.630 | 20.17 | 0.4692 | 0.00 | 0 | 750 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.00 | Put | | | 377.44380 | 404.330 | 20.17 | 0.5308 | 0.00 | 0 | 502 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Call | | | 484.50400 | 429.898 | 19.79 | 0.5822 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Put | | | 254.70400 | 273.598 | 19.79 | 0.4178 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.77 | Call | | | 473.21460 | 419.123 | 19.81 | 0.5731 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.77 | Put | | | 263.41460 | 282.823 | 19.81 | 0.4269 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.85 | Call | | | 429.85750 | 377.875 | 19.89 | 0.5366 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.85 | Put | | | 300.05750 | 321.575 | 19.89 | 0.4634 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.59 | Call | | | 581.27500 | 522.796 | 19.63 | 0.6541 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.59 | Put | | | 191.47500 | 206.496 | 19.63 | 0.3459 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.60 | Call | | | 574.89340 | 516.643 | 19.64 | 0.6497 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.60 | Put | | | 195.09340 | 210.343 | 19.64 | 0.3503 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.70 | Call | | | 513.51370 | 457.652 | 19.74 | 0.6049 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.70 | Put | | | 233.71370 | 251.352 | 19.74 | 0.3951 | 0.00 | 0 | 31,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.55 | Call | | | 607.24460 | 547.867 | 19.59 | 0.6717 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.55 | Put | | | 177.44460 | 191.567 | 19.59 | 0.3283 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.56 | Call | | | 600.68730 | 541.530 | 19.60 | 0.6673 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.56 | Put | | | 180.88730 | 195.230 | 19.60 | 0.3327 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.57 | Call | | | 594.17210 | 535.239 | 19.61 | 0.6629 | 0.00 | 0 | 5,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.57 | Put | | | 184.37210 | 198.939 | 19.61 | 0.3371 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.45 | Call | | | 675.20110 | 613.707 | 19.49 | 0.7143 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.45 | Put | | | 145.40110 | 157.407 | 19.49 | 0.2857 | 0.00 | 0 | 15,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.46 | Call | | | 668.21270 | 606.922 | 19.50 | 0.7102 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.46 | Put | | | 148.41270 | 160.622 | 19.50 | 0.2898 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.53 | Call | | | 620.49160 | 560.674 | 19.57 | 0.6804 | 0.00 | 0 | 17,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.53 | Put | | | 170.69160 | 184.374 | 19.57 | 0.3196 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.20 | Call | | | 862.96520 | 797.061 | 19.24 | 0.8103 | 0.00 | 0 | 500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.20 | Put | | | 83.16520 | 90.761 | 19.24 | 0.1897 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.25 | Call | | | 823.48790 | 758.364 | 19.29 | 0.7925 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.25 | Put | | | 93.68790 | 102.064 | 19.29 | 0.2075 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.27 | Call | | | 807.95480 | 743.158 | 19.31 | 0.7852 | 0.00 | 0 | 38,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.27 | Put | | | 98.15480 | 106.858 | 19.31 | 0.2148 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.03 | Call | | | 1,004.43710 | 935.917 | 19.12 | 0.8635 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.03 | Put | | | 54.63710 | 59.617 | 19.12 | 0.1365 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.04 | Call | | | 995.84890 | 927.443 | 19.13 | 0.8607 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.04 | Put | | | 56.04890 | 61.143 | 19.13 | 0.1393 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.16 | Call | | | 895.19100 | 828.699 | 19.20 | 0.8238 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.16 | Put | | 75.39100 | 82.399 | 19.20 | 0.1762 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.99 | Call | | 1,039.06250 | 970.111 | 19.11 | 0.8744 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.99 | Put | | 49.26250 | 53.811 | 19.11 | 0.1256 | 0.00 | 0 | 25,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.00 | Call | | 1,030.36480 | 961.519 | 19.12 | 0.8717 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.00 | Put | | 50.56480 | 55.219 | 19.12 | 0.1283 | 0.00 | 0 | 41,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.01 | Call | | 1,021.69490 | 952.956 | 19.12 | 0.8690 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.01 | Put | | 51.89490 | 56.656 | 19.12 | 0.1310 | 0.00 | 0 | 15,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.75 | Call | | 1,254.95010 | 1,183.981 | 19.05 | 0.9274 | 0.00 | 0 | 29,370 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.75 | Put | | 25.15010 | 27.681 | 19.05 | 0.0726 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.80 | Call | | 1,208.94790 | 1,138.325 | 19.06 | 0.9180 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.80 | Put | | 29.14790 | 32.025 | 19.06 | 0.0820 | 0.00 | 0 | 15,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Call | | 1,118.48580 | 1,048.669 | 19.09 | 0.8966 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Put | | 38.68580 | 42.369 | 19.09 | 0.1034 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.50 | Call | | 1,491.09090 | 1,418.861 | 18.98 | 0.9631 | 0.00 | 0 | 1,300 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.50 | Put | | 11.29090 | 12.561 | 18.98 | 0.0369 | 0.00 | 0 | 2,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Call | | 1,405.05360 | 1,333.198 | 19.00 | 0.9523 | 0.00 | 0 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Put | | 15.25360 | 16.898 | 19.00 | 0.0477 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.70 | Call | | 1,301.41190 | 1,230.132 | 19.03 | 0.9360 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.70 | Put | | 21.61190 | 23.832 | 19.03 | 0.0640 | 0.00 | 0 | 1,600 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.26 | Call | | 1,725.35530 | 1,651.985 | 19.11 | 0.9817 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.26 | Put | | 5.55530 | 5.685 | 19.11 | 0.0183 | 0.00 | 0 | 402 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.31 | Call | | 1,675.92180 | 1,602.706 | 18.93 | 0.9795 | 0.00 | 0 | 43,156 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.31 | Put | | 6.12180 | 6.406 | 18.93 | 0.0205 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.47 | Call | | 1,519.98020 | 1,447.643 | 18.97 | 0.9662 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.47 | Put | | 10.18020 | 11.343 | 18.97 | 0.0338 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.10 | Call | | 1,883.88740 | 1,810.393 | 19.84 | 0.9868 | 0.00 | 0 | 9,370 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.10 | Put | | 4.08740 | 4.093 | 19.84 | 0.0132 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.20 | Call | | 1,784.74830 | 1,711.323 | 19.38 | 0.9838 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.20 | Put | | 4.94830 | 5.023 | 19.38 | 0.0162 | 0.00 | 0 | 800 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.21 | Call | | 1,774.84430 | 1,701.428 | 19.34 | 0.9835 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.21 | Put | | 5.04430 | 5.128 | 19.34 | 0.0165 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.94 | Call | | 2,042.82390 | 1,969.263 | 20.57 | 0.9905 | 0.00 | 0 | 788 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.94 | Put | | 3.02390 | 2.963 | 20.57 | 0.0095 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.95 | Call | | 2,032.88100 | 1,959.323 | 20.52 | 0.9903 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.95 | Put | | 3.08100 | 3.023 | 20.52 | 0.0097 | 0.00 | 0 | 32,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Call | | 1,983.18360 | 1,909.643 | 20.30 | 0.9892 | 0.00 | 0 | 1,750 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Put | | 3.38360 | 3.343 | 20.30 | 0.0108 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.63 | Call | | 2,351.51100 | 2,277.905 | 21.99 | 0.9949 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.63 | Put | | 1.71100 | 1.605 | 21.99 | 0.0051 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.75 | Call | | 2,231.92840 | 2,158.330 | 21.44 | 0.9935 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.75 | Put | | 2.12840 | 2.030 | 21.44 | 0.0065 | 0.00 | 0 | 4,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.76 | Call | | 2,221.96770 | 2,148.371 | 21.39 | 0.9934 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.76 | Put | | 2.16770 | 2.071 | 21.39 | 0.0066 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.26 | Call | | 2,720.68600 | 2,647.088 | 23.68 | 0.9975 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.26 | Put | | 0.88600 | 0.788 | 23.68 | 0.0025 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.50 | Call | | 2,481.15440 | 2,407.547 | 22.58 | 0.9960 | 0.00 | 0 | 1,000 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.50 | Put | | 1.35440 | 1.247 | 22.58 | 0.0040 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.55 | Call | | 2,431.28140 | 2,357.674 | 22.35 | 0.9956 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.55 | Put | | 1.48140 | 1.373 | 22.35 | 0.0044 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.95 | Call | | 3,030.31800 | 2,956.740 | 25.09 | 0.9986 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.95 | Put | | 0.51800 | 0.440 | 25.09 | 0.0014 | 0.00 | 0 | 38,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.10 | Call | | 2,880.47060 | 2,806.883 | 24.41 | 0.9982 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.10 | Put | | 0.67060 | 0.583 | 24.41 | 0.0018 | 0.00 | 0 | 35,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Call | | 2,780.59780 | 2,707.003 | 23.95 | 0.9978 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Put | | 0.79780 | 0.703 | 23.95 | 0.0022 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.55 | Call | | 3,430.04130 | 3,356.500 | 26.81 | 0.9994 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.55 | Put | | 0.24130 | 0.200 | 26.81 | 0.0006 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.74 | Call | | 3,240.16070 | 3,166.599 | 26.05 | 0.9991 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.74 | Put | | 0.36070 | 0.299 | 26.05 | 0.0009 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.80 | Call | | 3,180.20110 | 3,106.634 | 25.78 | 0.9990 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.80 | Put | | 0.40110 | 0.334 | 25.78 | 0.0010 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Call | | 3,919.88500 | 3,846.369 | 28.70 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Put | | 0.08500 | 0.069 | 28.70 | 0.0002 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.11 | Call | | 3,869.89460 | 3,796.377 | 28.51 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.11 | Put | | 0.09460 | 0.077 | 28.51 | 0.0002 | 0.00 | 0 | 786 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.26 | Call | | 3,719.93030 | 3,646.407 | 27.93 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.26 | Put | | 0.13030 | 0.107 | 27.93 | 0.0003 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.00 | Call | | 3,979.87470 | 3,906.360 | 28.93 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.00 | Put | | 0.07470 | 0.060 | 28.93 | 0.0002 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Call | | 3,939.88140 | 3,866.366 | 28.78 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Put | | 0.08140 | 0.066 | 28.78 | 0.0002 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Call | | 3,929.88320 | 3,856.367 | 28.74 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Put | | 0.08320 | 0.067 | 28.74 | 0.0002 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Call | | 4,149.85180 | 4,076.342 | 29.58 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Put | | 0.05180 | 0.042 | 29.58 | 0.0001 | 0.00 | 0 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.91 | Call | | 4,069.86160 | 3,996.350 | 29.28 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.91 | Put | | 0.06160 | 0.050 | 29.28 | 0.0002 | 0.00 | 0 | 788 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Call | | 4,029.86710 | 3,956.354 | 29.12 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Put | | 0.06710 | 0.054 | 29.12 | 0.0002 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.55 | Call | | 4,429.82820 | 4,356.322 | 30.66 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.55 | Put | | 0.02820 | 0.022 | 30.66 | 0.0001 | 0.00 | 0 | 42,370 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.60 | Call | | 4,379.83150 | 4,306.325 | 30.47 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.60 | Put | | 0.03150 | 0.025 | 30.47 | 0.0001 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Call | | 4,179.84860 | 4,106.339 | 29.70 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Put | | 0.04860 | 0.039 | 29.70 | 0.0001 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Call | | 4,929.80750 | 4,856.306 | 32.20 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Put | | 0.00750 | 0.006 | 32.20 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 23.15 | Call | | 0.04410 | 0.021 | 34.82 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 23.15 | Put | | 7,170.24410 | 7,243.721 | 34.82 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 150.00 | Call | | 0.00000 | 0.000 | 34.82 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 150.00 | Put | | 134,020.20000 | 134,093.700 | 34.82 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 18.24 | Call | | 13.62770 | 9.298 | 24.48 | 0.0235 | 0.00 | 0 | 12,500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 18.24 | Put | | | 2,273.82770 | 2,342.998 | 24.48 | 0.9765 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Call | | | 2.48050 | 1.792 | 32.34 | 0.0042 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Put | | | 4,252.68050 | 4,325.492 | 32.34 | 0.9958 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 22.05 | Call | | | 0.29990 | 0.165 | 34.82 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 22.05 | Put | | | 6,070.49990 | 6,143.865 | 34.82 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 17.18 | Call | | | 72.11410 | 55.965 | 22.77 | 0.1171 | 0.00 | 0 | 12,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 17.18 | Put | | | 1,272.31410 | 1,329.665 | 22.77 | 0.8829 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 17.41 | Call | | | 51.54490 | 39.117 | 23.26 | 0.0854 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 17.41 | Put | | | 1,481.74490 | 1,542.816 | 23.26 | 0.9146 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 17.65 | Call | | | 35.77180 | 26.275 | 23.66 | 0.0600 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 17.65 | Put | | | 1,705.97180 | 1,769.975 | 23.66 | 0.9400 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.85 | Call | | | 115.83970 | 92.844 | 22.07 | 0.1808 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.85 | Put | | | 986.03970 | 1,036.544 | 22.07 | 0.8192 | 0.00 | 0 | 15,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.90 | Call | | | 107.89880 | 86.059 | 22.18 | 0.1696 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.90 | Put | | | 1,028.09880 | 1,079.759 | 22.18 | 0.8304 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 17.00 | Call | | | 93.52580 | 73.871 | 22.39 | 0.1489 | 0.00 | 0 | 31,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 17.00 | Put | | | 1,113.72580 | 1,167.571 | 22.39 | 0.8511 | 0.00 | 0 | 201 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Call | | | 187.52050 | 155.715 | 21.30 | 0.2771 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Put | | | 707.72050 | 749.416 | 21.30 | 0.7229 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.55 | Call | | | 175.30510 | 144.860 | 21.41 | 0.2613 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.55 | Put | | | 745.50510 | 788.560 | 21.41 | 0.7387 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2016 | Foreign Exchange Option | 15.79 | Call | | | 470.67960 | 417.075 | 19.88 | 0.5645 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2016 | Foreign Exchange Option | 15.79 | Put | | | 277.97960 | 297.775 | 19.88 | 0.4355 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 13.34 | Put | | | 1.36800 | 1.197 | 23.19 | 0.0036 | 0.00 | 0 | 17,991 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 14.63 | Call | | | 1,374.85320 | 1,304.145 | 18.97 | 0.9420 | 0.00 | 0 | 17,991 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 14.63 | Put | | | 19.15320 | 21.945 | 18.97 | 0.0580 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 13.34 | Call | | | 2,647.06800 | 2,573.397 | 23.19 | 0.9964 | 0.00 | 0 | 0 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Option | 13.67 | Call | | | 2,342.08920 | 2,268.112 | 21.81 | 0.9875 | 0.00 | 0 | 0 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Option | 13.67 | Put | | | 5.08920 | 4.912 | 21.81 | 0.0125 | 0.00 | 0 | 19,744 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Option | 14.97 | Call | | | 1,104.75330 | 1,037.371 | 19.07 | 0.8548 | 0.00 | 0 | 19,744 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Option | 14.97 | Put | | | 67.75330 | 74.171 | 19.07 | 0.1452 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,531.05060 | 2,456.344 | 21.93 | 0.9879 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 13.50 | Put | | | 5.65060 | 5.144 | 21.93 | 0.0121 | 0.00 | 0 | 150 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.25 | Call | | | 912.42370 | 849.956 | 19.05 | 0.7643 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.25 | Put | | | 137.02370 | 148.756 | 19.05 | 0.2357 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.96 | Call | | | 478.63250 | 429.655 | 19.87 | 0.5104 | 0.00 | 0 | 150 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.96 | Put | | | 413.23250 | 438.455 | 19.87 | 0.4896 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,225.59250 | 4,151.367 | 26.71 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 11.80 | Put | | | 0.19250 | 0.167 | 26.71 | 0.0004 | 0.00 | 0 | 250 |
| \$ / R | On | 31/03/2016 | Foreign Exchange Option | 16.73 | Call | | | 229.44330 | 199.194 | 21.50 | 0.2780 | 0.00 | 0 | 0 |
| \$ / R | On | 31/03/2016 | Foreign Exchange Option | 16.73 | Put | | | 927.94330 | 971.994 | 21.50 | 0.7220 | 0.00 | 0 | 0 |
| \$ / R | On | 04/04/2016 | Foreign Exchange Option | 116.19 | Call | | | 0.00000 | 0.000 | 27.18 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 04/04/2016 | Foreign Exchange Option | 116.19 | Put | | | 100,146.30000 | 100,220.800 | 27.18 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 05/04/2016 | Foreign Exchange Option | 15.87 | Call | | | 568.36740 | 517.380 | 19.76 | 0.5495 | 0.00 | 0 | 5,000 |
| \$ / R | On | 05/04/2016 | Foreign Exchange Option | 15.87 | Put | | | 391.56740 | 415.180 | 19.76 | 0.4505 | 0.00 | 0 | 0 |
| \$ / R | On | 05/04/2016 | Foreign Exchange Option | 16.79 | Call | | | 240.46080 | 210.334 | 21.51 | 0.2785 | 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 | 05/04/2016 | Foreign Exchange Option | 16.79 | Put | | | 983.66080 | 1,028.134 | 21.51 | 0.7215 | 0.00 | 0 | 0 |
| \$ / R | On | 06/04/2016 | Foreign Exchange Option | 16.04 | Call | | | 493.13030 | 446.864 | 20.05 | 0.4934 | 0.00 | 0 | 0 |
| \$ / R | On | 06/04/2016 | Foreign Exchange Option | 16.04 | Put | | | 483.33030 | 511.664 | 20.05 | 0.5066 | 0.00 | 0 | 0 |
| \$ / R | On | 07/04/2016 | Foreign Exchange Option | 16.23 | Call | | | 421.89970 | 380.036 | 20.45 | 0.4349 | 0.00 | 0 | 5,000 |
| \$ / R | On | 07/04/2016 | Foreign Exchange Option | 16.23 | Put | | | 598.99970 | 631.836 | 20.45 | 0.5651 | 0.00 | 0 | 0 |
| \$ / R | On | 11/04/2016 | Foreign Exchange Option | 15.98 | Call | | | 550.01540 | 501.616 | 19.88 | 0.5188 | 0.00 | 0 | 0 |
| \$ / R | On | 11/04/2016 | Foreign Exchange Option | 15.98 | Put | | | 464.91540 | 491.416 | 19.88 | 0.4812 | 0.00 | 0 | 0 |
| \$ / R | On | 15/04/2016 | Foreign Exchange Option | 15.89 | Call | | | 620.71500 | 570.626 | 19.88 | 0.5508 | 0.00 | 0 | 0 |
| \$ / R | On | 15/04/2016 | Foreign Exchange Option | 15.89 | Put | | | 433.41500 | 458.426 | 19.88 | 0.4492 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 13.97 | Call | | | 2,140.96160 | 2,066.205 | 19.82 | 0.9552 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 13.97 | Put | | | 24.46160 | 25.005 | 19.82 | 0.0448 | 0.00 | 0 | 17,896 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 15.42 | Call | | | 908.49390 | 849.981 | 19.19 | 0.6956 | 0.00 | 0 | 17,896 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 15.42 | Put | | | 241.99390 | 258.782 | 19.19 | 0.3044 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 17.09 | Call | | | 236.84790 | 210.277 | 21.96 | 0.2518 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 17.09 | Put | | | 1,240.34790 | 1,289.077 | 21.96 | 0.7482 | 0.00 | 0 | 0 |
| \$ / R | On | 20/04/2016 | Foreign Exchange Option | 16.71 | Call | | | 336.73720 | 303.680 | 21.28 | 0.3349 | 0.00 | 0 | 0 |
| \$ / R | On | 20/04/2016 | Foreign Exchange Option | 16.71 | Put | | | 954.33720 | 996.380 | 21.28 | 0.6651 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2016 | Foreign Exchange Option | 16.81 | Call | | | 332.44450 | 301.293 | 21.39 | 0.3232 | 0.00 | 0 | 10,000 |
| \$ / R | On | 25/04/2016 | Foreign Exchange Option | 16.81 | Put | | | 1,035.24450 | 1,078.993 | 21.39 | 0.6768 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 16.29 | Call | | | 503.25070 | 462.888 | 20.45 | 0.4484 | 0.00 | 0 | 150 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 16.29 | Put | | | 683.15070 | 717.588 | 20.45 | 0.5516 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 16.69 | Call | | | 370.53340 | 337.400 | 21.19 | 0.3514 | 0.00 | 0 | 10,000 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 16.69 | Put | | | 950.43340 | 992.100 | 21.19 | 0.6486 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,311.65190 | 4,236.661 | 25.26 | 0.9975 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Put | | | 1.55190 | 1.361 | 25.26 | 0.0025 | 0.00 | 0 | 250 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,625.76150 | 2,551.018 | 20.77 | 0.9729 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 13.50 | Put | | | 15.66150 | 15.718 | 20.77 | 0.0271 | 0.00 | 0 | 150 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Call | | | 804.70300 | 751.969 | 19.51 | 0.6249 | 0.00 | 0 | 250 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Put | | | 354.60300 | 376.668 | 19.51 | 0.3751 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2016 | Foreign Exchange Option | 16.23 | Call | | | 543.08100 | 501.865 | 20.36 | 0.4683 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2016 | Foreign Exchange Option | 16.23 | Put | | | 654.08100 | 687.465 | 20.36 | 0.5317 | 0.00 | 0 | 0 |
| \$ / R | On | 04/05/2016 | Foreign Exchange Option | 16.70 | Call | | | 404.65570 | 371.739 | 21.12 | 0.3636 | 0.00 | 0 | 0 |
| \$ / R | On | 04/05/2016 | Foreign Exchange Option | 16.70 | Put | | | 970.85570 | 1,012.339 | 21.12 | 0.6364 | 0.00 | 0 | 0 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 15.51 | Call | | | 964.69550 | 911.664 | 19.24 | 0.6677 | 0.00 | 0 | 8,403 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 15.51 | Put | | | 323.19550 | 344.164 | 19.24 | 0.3323 | 0.00 | 0 | 0 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 14.28 | Call | | | 1,931.53770 | 1,860.904 | 18.94 | 0.9103 | 0.00 | 0 | 0 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 14.28 | Put | | | 60.03770 | 63.404 | 18.94 | 0.0897 | 0.00 | 0 | 8,403 |
| \$ / R | On | 13/05/2016 | Foreign Exchange Option | 15.98 | Call | | | 724.74500 | 679.596 | 19.90 | 0.5465 | 0.00 | 0 | 0 |
| \$ / R | On | 13/05/2016 | Foreign Exchange Option | 15.98 | Put | | | 544.44500 | 573.096 | 19.90 | 0.4535 | 0.00 | 0 | 0 |
| \$ / R | On | 17/05/2016 | Foreign Exchange Option | 16.95 | Call | | | 393.99610 | 364.355 | 21.48 | 0.3358 | 0.00 | 0 | 0 |
| \$ / R | On | 17/05/2016 | Foreign Exchange Option | 16.95 | Put | | | 1,171.79610 | 1,215.755 | 21.48 | 0.6642 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,728.78720 | 2,655.396 | 19.48 | 0.9625 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 13.50 | Put | | | 25.58720 | 25.896 | 19.48 | 0.0375 | 0.00 | 0 | 150 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Call | | | 727.22600 | 683.056 | 20.10 | 0.5211 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Put | | | 654.02600 | 683.556 | 20.10 | 0.4789 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.70 | Call | | | 512.84700 | 477.949 | 21.04 | 0.3986 | 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 | 27/05/2016 | Foreign Exchange Option | 16.70 | Put | | | 1,009.64700 | 1,048.449 | 21.04 | 0.6014 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,407.40330 | 4,333.213 | 23.85 | 0.9945 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Put | | | 4.20330 | 3.713 | 23.85 | 0.0055 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2016 | Foreign Exchange Option | 14.82 | Call | | | 1,557.34890 | 1,494.349 | 18.72 | 0.8152 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2016 | Foreign Exchange Option | 14.82 | Put | | | 161.74890 | 172.449 | 18.72 | 0.1848 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Call | | | 1,135.04650 | 1,081.140 | 19.09 | 0.6837 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Put | | | 350.84650 | 370.640 | 19.09 | 0.3163 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Call | | | 4,040.75090 | 3,966.479 | 21.93 | 0.9912 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Put | | | 6.55090 | 5.979 | 21.93 | 0.0088 | 0.00 | 0 | 1,000 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 15.78 | Call | | | 956.57570 | 906.809 | 19.57 | 0.6088 | 0.00 | 0 | 8,219 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 15.78 | Put | | | 496.17570 | 520.109 | 19.57 | 0.3912 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 14.60 | Call | | | 1,771.00450 | 1,704.926 | 18.61 | 0.8489 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 14.60 | Put | | | 130.60450 | 138.226 | 18.61 | 0.1511 | 0.00 | 0 | 8,219 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 2,973.74210 | 2,901.127 | 19.18 | 0.9696 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 20.24210 | 21.327 | 19.18 | 0.0304 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 2,964.08360 | 2,891.486 | 19.18 | 0.9692 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 20.58360 | 21.686 | 19.18 | 0.0308 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 2,954.42990 | 2,881.851 | 19.18 | 0.9687 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 20.92990 | 22.051 | 19.18 | 0.0313 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 2,977.13590 | 2,903.598 | 18.88 | 0.9695 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 21.13590 | 21.498 | 18.88 | 0.0305 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.53 | Call | | | 2,756.77360 | 2,683.734 | 18.83 | 0.9572 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.53 | Put | | | 30.77360 | 31.634 | 18.83 | 0.0428 | 0.00 | 0 | 36,230 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.20 | Call | | | 3,073.82820 | 3,000.138 | 18.91 | 0.9738 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.20 | Put | | | 17.82820 | 18.038 | 18.91 | 0.0262 | 0.00 | 0 | 700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 2,986.78350 | 2,913.228 | 18.89 | 0.9699 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 20.78350 | 21.128 | 18.89 | 0.0301 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.85 | Call | | | 1,592.37250 | 1,529.421 | 18.70 | 0.8045 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.85 | Put | | | 186.37250 | 197.321 | 18.70 | 0.1955 | 0.00 | 0 | 8,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 2,967.49340 | 2,893.973 | 18.88 | 0.9690 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 21.49340 | 21.873 | 18.88 | 0.0310 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,785.33730 | 2,712.220 | 18.84 | 0.9590 | 0.00 | 0 | 53,633 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.50 | Put | | | 29.33730 | 30.120 | 18.84 | 0.0410 | 0.00 | 0 | 545 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.00 | Call | | | 1,479.23510 | 1,417.793 | 18.79 | 0.7766 | 0.00 | 0 | 53,633 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.00 | Put | | | 223.23510 | 235.693 | 18.79 | 0.2234 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.25 | Call | | | 2,093.38630 | 2,023.909 | 18.65 | 0.8938 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.25 | Put | | | 87.38630 | 91.809 | 18.65 | 0.1062 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.50 | Call | | | 1,876.23650 | 1,808.954 | 18.59 | 0.8615 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.50 | Put | | | 120.23650 | 126.854 | 18.59 | 0.1385 | 0.00 | 0 | 17,500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.05 | Call | | | 844.61000 | 797.733 | 19.89 | 0.5513 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.05 | Put | | | 638.61000 | 665.633 | 19.89 | 0.4487 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Call | | | 1,531.45560 | 1,469.298 | 18.75 | 0.7898 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Put | | | 205.45560 | 217.198 | 18.75 | 0.2102 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.97 | Call | | | 1,501.49190 | 1,439.738 | 18.77 | 0.7823 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.97 | Put | | | 215.49190 | 227.638 | 18.77 | 0.2177 | 0.00 | 0 | 35,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.23 | Call | | | 763.64950 | 719.464 | 20.14 | 0.5127 | 0.00 | 0 | 750 |

| 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 | 16.23 | Put | | | 737.64950 | 767.364 | 20.14 | 0.4873 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.90 | Call | | | 917.66690 | 868.746 | 19.69 | 0.5842 | 0.00 | 0 | 500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.90 | Put | | | 561.66690 | 586.646 | 19.69 | 0.4158 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.00 | Call | | | 868.38740 | 820.830 | 19.82 | 0.5622 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.00 | Put | | | 612.38740 | 638.730 | 19.82 | 0.4378 | 0.00 | 0 | 25,705 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.53 | Call | | | 646.14190 | 606.409 | 20.62 | 0.4515 | 0.00 | 0 | 36,230 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.53 | Put | | | 920.14190 | 954.309 | 20.62 | 0.5485 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.10 | Call | | | 821.39890 | 775.202 | 19.96 | 0.5405 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.10 | Put | | | 665.39890 | 693.102 | 19.96 | 0.4595 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.17 | Call | | | 789.84190 | 744.592 | 20.05 | 0.5254 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.17 | Put | | | 703.84190 | 732.492 | 20.05 | 0.4746 | 0.00 | 0 | 20,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.65 | Call | | | 604.21210 | 566.145 | 20.81 | 0.4284 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.65 | Put | | | 998.21210 | 1,034.045 | 20.81 | 0.5716 | 0.00 | 0 | 850 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.26 | Call | | | 750.92000 | 707.323 | 20.19 | 0.5064 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.26 | Put | | | 754.92000 | 785.223 | 20.19 | 0.4936 | 0.00 | 0 | 15,300 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.50 | Call | | | 657.05600 | 616.904 | 20.57 | 0.4574 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.50 | Put | | | 901.05600 | 934.804 | 20.57 | 0.5426 | 0.00 | 0 | 300 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.93 | Call | | | 516.52500 | 482.174 | 21.26 | 0.3777 | 0.00 | 0 | 700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.93 | Put | | | 1,190.52500 | 1,230.074 | 21.26 | 0.6223 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.55 | Call | | | 638.95950 | 599.511 | 20.65 | 0.4476 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.55 | Put | | | 932.95950 | 967.411 | 20.65 | 0.5524 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.63 | Call | | | 611.01080 | 572.668 | 20.78 | 0.4322 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.63 | Put | | | 985.01080 | 1,020.568 | 20.78 | 0.5678 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.79 | Call | | | 322.51550 | 298.469 | 22.72 | 0.2530 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.79 | Put | | | 1,856.51550 | 1,906.369 | 22.72 | 0.7470 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.81 | Call | | | 552.43420 | 516.522 | 21.07 | 0.3989 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.81 | Put | | | 1,106.43420 | 1,144.422 | 21.07 | 0.6011 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.92 | Call | | | 519.42570 | 484.946 | 21.25 | 0.3794 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.92 | Put | | | 1,183.42570 | 1,222.846 | 21.25 | 0.6206 | 0.00 | 0 | 10,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.17 | Call | | | 261.38300 | 240.273 | 23.26 | 0.2102 | 0.00 | 0 | 6,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.17 | Put | | | 2,175.38300 | 2,228.174 | 23.26 | 0.7898 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.95 | Call | | | 510.76920 | 476.676 | 21.29 | 0.3743 | 0.00 | 0 | 8,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.95 | Put | | | 1,204.76920 | 1,244.576 | 21.29 | 0.6257 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.06 | Call | | | 480.30650 | 447.793 | 21.48 | 0.3559 | 0.00 | 0 | 550 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.06 | Put | | | 1,284.30650 | 1,325.693 | 21.48 | 0.6441 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.60 | Call | | | 206.06700 | 188.687 | 23.87 | 0.1701 | 0.00 | 0 | 25,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.60 | Put | | | 2,550.06700 | 2,606.587 | 23.87 | 0.8299 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.00 | Call | | | 287.47460 | 264.698 | 23.02 | 0.2284 | 0.00 | 0 | 850 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.00 | Put | | | 2,031.47460 | 2,082.599 | 23.02 | 0.7716 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.07 | Call | | | 276.41340 | 254.335 | 23.12 | 0.2207 | 0.00 | 0 | 17,500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.07 | Put | | | 2,090.41340 | 2,142.235 | 23.12 | 0.7793 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Call | | | 4,102.87900 | 4,028.556 | 21.80 | 0.9908 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Put | | | 6.87900 | 6.456 | 21.80 | 0.0092 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.91 | Call | | | 3,357.72940 | 3,283.168 | 19.11 | 0.9832 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.91 | Put | | | 11.72940 | 11.068 | 19.11 | 0.0168 | 0.00 | 0 | 6,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.00 | Call | | | 3,268.52270 | 3,194.622 | 18.96 | 0.9811 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.00 | Put | | | 12.52270 | 12.522 | 18.96 | 0.0189 | 0.00 | 0 | 750 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 15.17 | Call | | | 1,408.80280 | 1,348.586 | 18.90 | 0.7414 | 0.00 | 0 | 0 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 15.17 | Put | | | 288.70280 | 302.387 | 18.90 | 0.2586 | 0.00 | 0 | 7,900 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 16.64 | Call | | | 657.68740 | 618.182 | 20.79 | 0.4420 | 0.00 | 0 | 7,900 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 16.64 | Put | | | 1,007.58740 | 1,041.982 | 20.79 | 0.5580 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 17.04 | Call | | | 547.82630 | 512.978 | 21.37 | 0.3775 | 0.00 | 0 | 150 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 17.04 | Put | | | 1,285.32630 | 1,324.479 | 21.37 | 0.6225 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,508.63430 | 4,434.432 | 22.39 | 0.9922 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Put | | | 6.13430 | 5.932 | 22.39 | 0.0078 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,834.28200 | 2,761.761 | 18.33 | 0.9567 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 13.50 | Put | | | 31.78200 | 33.261 | 18.33 | 0.0433 | 0.00 | 0 | 150 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Call | | | 681.14400 | 640.924 | 20.72 | 0.4494 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Put | | | 998.64400 | 1,032.424 | 20.72 | 0.5506 | 0.00 | 0 | 0 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 18.19 | Call | | | 397.23630 | 370.158 | 23.00 | 0.2632 | 0.00 | 0 | 7,229 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 18.19 | Put | | | 2,197.83630 | 2,244.958 | 23.00 | 0.7368 | 0.00 | 0 | 0 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 16.60 | Call | | | 808.36140 | 764.741 | 20.59 | 0.4771 | 0.00 | 0 | 0 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 16.60 | Put | | | 1,018.96140 | 1,049.541 | 20.59 | 0.5229 | 0.00 | 0 | 7,229 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Call | | | 638.52410 | 600.979 | 21.38 | 0.3942 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Put | | | 1,376.02410 | 1,412.779 | 21.38 | 0.6058 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.45 | Call | | | 553.81100 | 520.082 | 21.89 | 0.3500 | 0.00 | 0 | 150 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.45 | Put | | | 1,611.31100 | 1,651.882 | 21.89 | 0.6500 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,600.64440 | 4,526.121 | 21.38 | 0.9904 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Put | | | 8.14440 | 7.921 | 21.38 | 0.0096 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,928.27730 | 2,856.937 | 17.54 | 0.9531 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 13.50 | Put | | | 35.77730 | 38.737 | 17.54 | 0.0469 | 0.00 | 0 | 150 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Call | | | 3,753.16200 | 3,679.318 | 17.99 | 0.9813 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Put | | | 14.16200 | 14.618 | 17.99 | 0.0187 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Call | | | 1,391.88350 | 1,332.886 | 19.02 | 0.6792 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Put | | | 472.88350 | 488.186 | 19.02 | 0.3208 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2016 | Foreign Exchange Option | 16.61 | Call | | | 886.43380 | 841.153 | 20.53 | 0.4900 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2016 | Foreign Exchange Option | 16.61 | Put | | | 1,044.93380 | 1,074.153 | 20.53 | 0.5100 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,697.94940 | 4,623.265 | 20.81 | 0.9880 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Put | | | 10.84940 | 10.865 | 20.81 | 0.0120 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 13.50 | Call | | | 3,022.94460 | 2,954.915 | 16.82 | 0.9514 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 13.50 | Put | | | 35.84460 | 42.516 | 16.82 | 0.0486 | 0.00 | 0 | 150 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Call | | | 602.01200 | 568.166 | 22.13 | 0.3487 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Put | | | 1,814.91200 | 1,855.766 | 22.13 | 0.6513 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.93 | Call | | | 550.86250 | 519.157 | 22.48 | 0.3230 | 0.00 | 0 | 150 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.93 | Put | | | 1,993.76250 | 2,036.757 | 22.48 | 0.6770 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.74 | Call | | | 629.26990 | 595.247 | 22.11 | 0.3539 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.74 | Put | | | 1,846.16990 | 1,887.147 | 22.11 | 0.6461 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.80 | Call | | | 615.29000 | 581.821 | 22.19 | 0.3471 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.80 | Put | | | 1,892.19000 | 1,933.721 | 22.19 | 0.6529 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.50 | Call | | | 3,060.00260 | 2,989.240 | 16.39 | 0.9529 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.50 | Put | | | 36.90260 | 41.140 | 16.39 | 0.0471 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.70 | Call | | | 2,877.44080 | 2,807.762 | 16.71 | 0.9365 | 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 | 06/09/2016 | Foreign Exchange Option | 13.70 | Put | | | 54.34080 | 59.662 | 16.71 | 0.0635 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 17.30 | Call | | | 751.85530 | 713.187 | 21.45 | 0.4089 | 0.00 | 0 | 48,990 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 17.30 | Put | | | 1,522.15530 | 1,558.587 | 21.45 | 0.5911 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 13.78 | Call | | | 2,814.73280 | 2,743.982 | 16.84 | 0.9286 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 13.78 | Put | | | 65.03280 | 69.382 | 16.84 | 0.0714 | 0.00 | 0 | 48,990 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 17.80 | Call | | | 626.21970 | 592.644 | 22.20 | 0.3499 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 17.80 | Put | | | 1,893.21970 | 1,934.844 | 22.20 | 0.6501 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 13.50 | Call | | | 3,072.39340 | 2,999.651 | 16.36 | 0.9525 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 13.50 | Put | | | 39.39340 | 41.851 | 16.36 | 0.0475 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 14.95 | Call | | | 1,910.09320 | 1,846.580 | 18.63 | 0.7748 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 14.95 | Put | | | 313.99320 | 325.780 | 18.63 | 0.2252 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 18.71 | Call | | | 458.27380 | 431.266 | 23.36 | 0.2647 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 18.71 | Put | | | 2,622.17380 | 2,670.466 | 23.36 | 0.7353 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 3,270.90000 | 3,197.112 | 16.03 | 0.9644 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 28.30000 | 29.812 | 16.03 | 0.0356 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 3,289.73100 | 3,215.881 | 16.00 | 0.9656 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 27.13100 | 28.581 | 16.00 | 0.0344 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 3,280.31120 | 3,206.491 | 16.02 | 0.9650 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 27.71120 | 29.191 | 16.02 | 0.0350 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.50 | Call | | | 2,260.81400 | 2,194.516 | 17.98 | 0.8406 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.50 | Put | | | 195.11400 | 204.316 | 17.98 | 0.1594 | 0.00 | 0 | 17,500 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.36 | Call | | | 1,131.07660 | 1,081.958 | 20.12 | 0.5512 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.36 | Put | | | 925.37660 | 951.758 | 20.12 | 0.4488 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.50 | Call | | | 735.47710 | 698.551 | 21.70 | 0.3929 | 0.00 | 0 | 405 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.50 | Put | | | 1,669.77710 | 1,708.351 | 21.70 | 0.6071 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.70 | Call | | | 683.85040 | 648.818 | 21.99 | 0.3696 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.70 | Put | | | 1,818.15040 | 1,858.618 | 21.99 | 0.6304 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 3,284.89810 | 3,211.088 | 16.04 | 0.9636 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 29.19810 | 30.888 | 16.04 | 0.0364 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 3,294.29660 | 3,220.454 | 16.02 | 0.9642 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 28.59660 | 30.254 | 16.02 | 0.0358 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 19.55 | Call | | | 355.40020 | 333.778 | 24.35 | 0.2083 | 0.00 | 0 | 17,500 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 19.55 | Put | | | 3,339.70020 | 3,393.578 | 24.35 | 0.7917 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.86 | Call | | | 935.25810 | 891.518 | 20.81 | 0.4769 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.86 | Put | | | 1,229.55810 | 1,261.318 | 20.81 | 0.5231 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.24 | Call | | | 3,351.30860 | 3,276.854 | 15.92 | 0.9678 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.24 | Put | | | 25.60860 | 26.654 | 15.92 | 0.0322 | 0.00 | 0 | 405 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 3,303.70470 | 3,229.829 | 16.01 | 0.9649 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 28.00470 | 29.629 | 16.01 | 0.0351 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.41 | Call | | | 559.29140 | 528.924 | 22.93 | 0.3049 | 0.00 | 0 | 150 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.41 | Put | | | 2,374.09140 | 2,419.524 | 22.93 | 0.6951 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,809.53730 | 4,733.678 | 20.33 | 0.9855 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Put | | | 14.33730 | 14.278 | 20.33 | 0.0145 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 13.50 | Call | | | 3,142.71960 | 3,068.167 | 16.41 | 0.9482 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 13.50 | Put | | | 47.51960 | 48.767 | 16.41 | 0.0518 | 0.00 | 0 | 150 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Call | | | 591.95820 | 560.197 | 22.73 | 0.3200 | 0.00 | 0 | 250 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Put | | | 2,246.75820 | 2,290.797 | 22.73 | 0.6800 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Call | | | 576.06380 | 547.409 | 23.23 | 0.2967 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Put | | | 2,659.26380 | 2,707.209 | 23.23 | 0.7033 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.85 | Call | | | 561.59330 | 533.570 | 23.33 | 0.2902 | 0.00 | 0 | 150 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.85 | Put | | | 2,724.79330 | 2,773.370 | 23.33 | 0.7098 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,902.83970 | 4,826.816 | 19.88 | 0.9840 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Put | | | 16.03970 | 16.616 | 19.88 | 0.0160 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 13.50 | Call | | | 3,242.65720 | 3,169.995 | 16.52 | 0.9422 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 13.50 | Put | | | 55.85720 | 59.795 | 16.52 | 0.0578 | 0.00 | 0 | 150 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Call | | | 564.26980 | 538.242 | 23.83 | 0.2748 | 0.00 | 0 | 400 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Put | | | 3,167.86980 | 3,219.842 | 23.83 | 0.7252 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Call | | | 5,013.87950 | 4,936.323 | 19.21 | 0.9834 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Put | | | 17.47950 | 17.923 | 19.21 | 0.0166 | 0.00 | 0 | 250 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 13.50 | Call | | | 3,360.93070 | 3,285.962 | 16.36 | 0.9390 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 13.50 | Put | | | 64.53070 | 67.562 | 16.36 | 0.0610 | 0.00 | 0 | 150 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Call | | | 4,226.79820 | 4,147.267 | 17.42 | 0.9680 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Put | | | 35.69820 | 35.267 | 17.42 | 0.0320 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Call | | | 4,246.23910 | 4,166.745 | 17.45 | 0.9685 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Put | | | 35.13910 | 34.746 | 17.45 | 0.0315 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Call | | | 4,236.51760 | 4,157.005 | 17.43 | 0.9682 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Put | | | 35.41760 | 35.005 | 17.43 | 0.0318 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | | 3,600.35490 | 3,524.873 | 15.52 | 0.9554 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | | 42.25490 | 46.173 | 15.52 | 0.0446 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.35 | Call | | | 3,563.76340 | 3,488.508 | 15.60 | 0.9527 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.35 | Put | | | 45.66340 | 49.808 | 15.60 | 0.0473 | 0.00 | 0 | 6,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.91 | Call | | | 2,333.63580 | 2,267.953 | 18.61 | 0.7823 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Put | | | 18.74140 | 18.967 | 18.89 | 0.0171 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.22 | Put | | | 37.00170 | 38.708 | 15.34 | 0.0387 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | | 3,618.72250 | 3,543.130 | 15.48 | 0.9568 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | | 40.62250 | 44.430 | 15.48 | 0.0432 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.30 | Call | | | 434.68750 | 417.566 | 26.95 | 0.2011 | 0.00 | 0 | 69,895 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.30 | Put | | | 4,866.58750 | 4,928.866 | 26.95 | 0.7989 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Call | | | 5,086.84140 | 5,007.667 | 18.89 | 0.9829 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Put | | | 6,397.56140 | 6,463.039 | 27.22 | 0.8720 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Call | | | 64.32820 | 59.731 | 27.22 | 0.0387 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Put | | | 10,136.22820 | 10,211.031 | 27.22 | 0.9613 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Call | | | 470.31260 | 451.406 | 26.06 | 0.2191 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Put | | | 4,402.21260 | 4,462.706 | 26.06 | 0.7809 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.22 | Call | | | 3,685.10170 | 3,607.408 | 15.34 | 0.9613 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.90 | Put | | | 4,494.56880 | 4,555.439 | 26.24 | 0.7847 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.00 | Call | | | 455.29500 | 437.132 | 26.42 | 0.2116 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.00 | Put | | | 4,587.19500 | 4,648.432 | 26.42 | 0.7884 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.08 | Call | | | 534.40530 | 512.414 | 24.78 | 0.2506 | 0.00 | 0 | 600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.08 | Put | | | 3,746.30530 | 3,803.714 | 24.78 | 0.7494 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Call | | | 255.66140 | 241.739 | 27.22 | 0.1280 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.16 | Put | | | 3,818.31820 | 3,876.103 | 24.92 | 0.7533 | 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 | 20.30 | Call | | | 512.99290 | 492.016 | 25.17 | 0.2401 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.30 | Put | | | 3,944.89290 | 4,003.316 | 25.17 | 0.7599 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Call | | | 572.77120 | 547.755 | 24.22 | 0.2680 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Put | | | 3,454.67120 | 3,509.055 | 24.22 | 0.7320 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.90 | Call | | | 462.66880 | 444.139 | 26.24 | 0.2153 | 0.00 | 0 | 32,200 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Put | | | 3,506.18720 | 3,561.169 | 24.30 | 0.7356 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.95 | Call | | | 547.90280 | 525.284 | 24.55 | 0.2571 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.95 | Put | | | 3,629.80280 | 3,686.584 | 24.55 | 0.7429 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.15 | Call | | | 668.04790 | 639.385 | 23.48 | 0.3077 | 0.00 | 0 | 83,003 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.15 | Put | | | 2,949.94790 | 3,000.685 | 23.48 | 0.6923 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.16 | Call | | | 526.41820 | 504.803 | 24.92 | 0.2467 | 0.00 | 0 | 6,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.25 | Put | | | 3,032.65880 | 3,084.046 | 23.60 | 0.6994 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.70 | Call | | | 579.97960 | 554.678 | 24.15 | 0.2710 | 0.00 | 0 | 1,365 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.70 | Put | | | 3,411.87960 | 3,465.978 | 24.15 | 0.7290 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.89 | Call | | | 715.90980 | 685.500 | 23.15 | 0.3270 | 0.00 | 0 | 17,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.89 | Put | | | 2,737.80980 | 2,786.800 | 23.15 | 0.6730 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Call | | | 564.28720 | 539.869 | 24.30 | 0.2644 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.98 | Put | | | 2,810.75250 | 2,860.357 | 23.27 | 0.6798 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.00 | Call | | | 695.13040 | 665.473 | 23.29 | 0.3187 | 0.00 | 0 | 2,310 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.00 | Put | | | 2,827.03040 | 2,876.773 | 23.29 | 0.6813 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.51 | Call | | | 1,055.62910 | 1,014.278 | 21.43 | 0.4541 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.51 | Put | | | 1,697.52910 | 1,735.578 | 21.43 | 0.5459 | 0.00 | 0 | 7,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.25 | Call | | | 650.75880 | 622.746 | 23.60 | 0.3006 | 0.00 | 0 | 10,303 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Put | | | 2,358.43670 | 2,403.904 | 22.56 | 0.6335 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.45 | Call | | | 807.49190 | 773.866 | 22.61 | 0.3630 | 0.00 | 0 | 1,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.45 | Put | | | 2,389.39190 | 2,435.166 | 22.61 | 0.6370 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.53 | Call | | | 1,415.94420 | 1,365.402 | 20.20 | 0.5700 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.53 | Put | | | 1,077.84420 | 1,106.702 | 20.20 | 0.4300 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.98 | Call | | | 698.85250 | 669.057 | 23.27 | 0.3202 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Put | | | 1,171.40220 | 1,201.819 | 20.42 | 0.4502 | 0.00 | 0 | 6,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Call | | | 1,321.52280 | 1,273.219 | 20.51 | 0.5411 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Put | | | 1,213.42280 | 1,244.519 | 20.51 | 0.4589 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.20 | Call | | | 1,564.45240 | 1,510.631 | 19.77 | 0.6131 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.20 | Put | | | 896.35240 | 921.931 | 19.77 | 0.3869 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Call | | | 816.53670 | 782.604 | 22.56 | 0.3665 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Put | | | 1,004.45780 | 1,032.033 | 20.03 | 0.4132 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.47 | Call | | | 1,441.77730 | 1,390.643 | 20.13 | 0.5777 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.47 | Put | | | 1,043.67730 | 1,071.943 | 20.13 | 0.4223 | 0.00 | 0 | 1,365 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.50 | Call | | | 1,941.95790 | 1,881.283 | 18.98 | 0.7072 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.50 | Put | | | 573.85790 | 592.583 | 18.98 | 0.2928 | 0.00 | 0 | 69,895 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Call | | | 1,349.50220 | 1,300.519 | 20.42 | 0.5498 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.80 | Put | | | 698.42220 | 719.987 | 19.24 | 0.3330 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.00 | Call | | | 1,662.36220 | 1,606.537 | 19.51 | 0.6399 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.00 | Put | | | 794.26220 | 817.837 | 19.51 | 0.3601 | 0.00 | 0 | 32,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Call | | | 2,270.53780 | 2,205.586 | 18.66 | 0.7712 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Put | | | 402.43780 | 416.887 | 18.66 | 0.2288 | 0.00 | 0 | 27,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Call | | | 1,472.55780 | 1,420.733 | 20.03 | 0.5868 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.20 | Put | | | 466.51670 | 482.629 | 18.79 | 0.2539 | 0.00 | 0 | 6,985 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.40 | Call | | | 2,004.67210 | 1,943.115 | 18.92 | 0.7203 | 0.00 | 0 | 86,321 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.40 | Put | | | 536.57210 | 554.415 | 18.92 | 0.2797 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Call | | | 3,428.34970 | 3,354.002 | 15.89 | 0.9413 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Put | | | 60.24970 | 65.302 | 15.89 | 0.0587 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.80 | Call | | | 1,766.52220 | 1,708.687 | 19.24 | 0.6670 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.91 | Put | | | 375.53580 | 389.253 | 18.61 | 0.2177 | 0.00 | 0 | 100 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.98 | Call | | | 2,284.45810 | 2,219.341 | 18.65 | 0.7737 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.98 | Put | | | 396.35810 | 410.641 | 18.65 | 0.2263 | 0.00 | 0 | 1,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | | 3,609.53210 | 3,533.995 | 15.50 | 0.9561 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | | 41.43210 | 45.295 | 15.50 | 0.0439 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.20 | Call | | | 2,134.61670 | 2,071.329 | 18.79 | 0.7461 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | | 1,529.00780 | 1,480.768 | 20.76 | 0.5476 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | | 1,401.90780 | 1,436.468 | 20.76 | 0.4524 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Call | | | 591.01120 | 577.409 | 26.23 | 0.2404 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Put | | | 4,883.91120 | 4,953.109 | 26.23 | 0.7596 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Call | | | 2,347.81740 | 2,286.569 | 18.90 | 0.7364 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Put | | | 570.71740 | 592.269 | 18.90 | 0.2636 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Call | | | 2,341.79840 | 2,280.437 | 18.91 | 0.7353 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Put | | | 574.69840 | 596.137 | 18.91 | 0.2647 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Call | | | 1,627.65580 | 1,576.702 | 20.43 | 0.5746 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Put | | | 1,250.55580 | 1,282.402 | 20.43 | 0.4254 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Call | | | 2,353.85170 | 2,292.480 | 18.89 | 0.7376 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Put | | | 566.75170 | 588.180 | 18.89 | 0.2624 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Put | | | 730.73860 | 749.458 | 19.32 | 0.2781 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Call | | | 2,552.42620 | 2,491.186 | 19.33 | 0.7209 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Put | | | 734.92620 | 753.786 | 19.33 | 0.2791 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Call | | | 2,564.06400 | 2,502.542 | 19.31 | 0.7229 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Put | | | 726.56400 | 745.142 | 19.31 | 0.2771 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Call | | | 2,558.23860 | 2,496.858 | 19.32 | 0.7219 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 0.00 | 0 | 2,168,599 |
| Total \$ / R | | | | | | | | | | | | 462,956,301.90 | 28,999 | 3,433,410 |
| \$ / R MAXI | On | 14/03/2016 | Foreign Exchange Future | | | 15.90630 | | 15.97980 | | | 0.0000 | 874,846.50 | 55 | 1,137 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Future | | | 16.18210 | | 16.25600 | | | 0.0000 | 97,092.60 | 6 | 217 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Future | | | 16.49020 | | 16.56570 | | | 0.0000 | 0.00 | 0 | 122 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Future | | | 16.78870 | | 16.86810 | | | 0.0000 | 0.00 | 0 | 20 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 971,939.10 | 61 | 1,496 |
| \$ / R MAXI | On | 14/03/2016 | Foreign Exchange Option | 12.39 | Call | | | 358,997.18580 | 351,644.153 | 27.43 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/03/2016 | Foreign Exchange Option | 12.39 | Put | | | 17.18580 | 14.153 | 27.43 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/03/2016 | Foreign Exchange Option | 12.40 | Call | | | 357,997.55490 | 350,644.464 | 27.39 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/03/2016 | Foreign Exchange Option | 12.40 | Put | | | 17.55490 | 14.464 | 27.39 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/03/2016 | Foreign Exchange Option | 12.41 | Call | | | 356,997.93190 | 349,644.783 | 27.35 | 0.9995 | 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 MAXI | On | 14/03/2016 | Foreign Exchange | Option | 12.41 | Put | | 17.93190 | 14.783 | 27.35 | 0.0005 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange | Option | 13.44 | Call | | 284,263.43900 | 276,937.295 | 18.85 | 0.9624 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange | Option | 13.44 | Put | | 2,663.43900 | 2,727.295 | 18.85 | 0.0376 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange | Option | 13.45 | Call | | 283,307.00470 | 275,983.135 | 18.85 | 0.9618 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange | Option | 13.45 | Put | | 2,707.00470 | 2,773.135 | 18.85 | 0.0382 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange | Option | 13.46 | Call | | 282,351.09440 | 275,029.543 | 18.85 | 0.9613 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange | Option | 13.46 | Put | | 2,751.09440 | 2,819.543 | 18.85 | 0.0387 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange | Option | 15.01 | Call | | 189,273.57110 | 182,971.669 | 18.67 | 0.7659 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange | Option | 15.01 | Put | | 33,703.57110 | 34,951.669 | 18.67 | 0.2341 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange | Option | 14.99 | Call | | 190,675.81910 | 184,356.413 | 18.66 | 0.7688 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange | Option | 14.99 | Put | | 33,105.81910 | 34,336.413 | 18.66 | 0.2312 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange | Option | 15.00 | Call | | 189,973.83100 | 183,663.163 | 18.66 | 0.7673 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange | Option | 15.00 | Put | | 33,403.83100 | 34,643.163 | 18.66 | 0.2327 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange | Option | 14.99 | Call | | 226,989.17830 | 220,669.726 | 18.53 | 0.7736 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange | Option | 14.99 | Put | | 39,179.17830 | 40,799.726 | 18.53 | 0.2264 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange | Option | 15.00 | Call | | 226,329.95520 | 220,019.610 | 18.55 | 0.7723 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange | Option | 15.00 | Put | | 39,519.95520 | 41,149.610 | 18.55 | 0.2277 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange | Option | 15.01 | Call | | 225,672.93140 | 219,371.706 | 18.56 | 0.7710 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange | Option | 15.01 | Put | | 39,862.93140 | 41,501.706 | 18.56 | 0.2290 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | 0.00 | 0 | 0 | |
| Total \$ / R MAXI | | | | | | | | | | | 971,939.10 | 61 | 1,496 | |
| £ / R | On | 26/02/2016 | Foreign Exchange | Future | 22.95440 | | | 23.03370 | | 0.0000 | | 0.00 | 0 | 163 |
| £ / R | On | 29/02/2016 | Foreign Exchange | Future | 22.96730 | | | 23.04660 | | 0.0000 | | 0.00 | 0 | 56 |
| £ / R | On | 07/03/2016 | Foreign Exchange | Future | 22.99750 | | | 23.07680 | | 0.0000 | | 0.00 | 0 | 115 |
| £ / R | On | 14/03/2016 | Foreign Exchange | Future | 23.02780 | | | 23.10720 | | 0.0000 | | 4,375,282.00 | 190 | 38,692 |
| £ / R | On | 15/04/2016 | Foreign Exchange | Future | 23.16960 | | | 23.25100 | | 0.0000 | | 0.00 | 0 | 121 |
| £ / R | On | 13/06/2016 | Foreign Exchange | Future | 23.43580 | | | 23.51580 | | 0.0000 | | 0.00 | 0 | 4,021 |
| £ / R | On | 08/09/2016 | Foreign Exchange | Future | 23.84610 | | | 23.92690 | | 0.0000 | | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange | Future | 23.89980 | | | 23.98100 | | 0.0000 | | 0.00 | 0 | 900 |
| £ / R | On | 19/12/2016 | Foreign Exchange | Future | 24.35040 | | | 24.43650 | | 0.0000 | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | 4,375,282.00 | 190 | 44,068 | |
| £ / R | On | 26/02/2016 | Foreign Exchange | Option | 22.09 | Call | | 1,009.66740 | 932.474 | 21.69 | 0.8504 | 0.00 | 0 | 0 |
| £ / R | On | 26/02/2016 | Foreign Exchange | Option | 22.09 | Put | | 65.96740 | 68.074 | 21.69 | 0.1496 | 0.00 | 0 | 0 |
| £ / R | On | 29/02/2016 | Foreign Exchange | Option | 22.03 | Put | | 69.52170 | 72.797 | 20.77 | 0.1481 | 0.00 | 0 | 0 |
| £ / R | On | 29/02/2016 | Foreign Exchange | Option | 22.03 | Call | | 1,086.12170 | 1,010.097 | 20.77 | 0.8519 | 0.00 | 0 | 0 |
| £ / R | On | 07/03/2016 | Foreign Exchange | Option | 22.12 | Call | | 1,084.12930 | 1,013.905 | 20.57 | 0.7920 | 0.00 | 0 | 0 |
| £ / R | On | 07/03/2016 | Foreign Exchange | Option | 22.12 | Put | | 127.32930 | 136.405 | 20.57 | 0.2080 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange | Option | 19.19 | Call | | 3,920.54410 | 3,840.691 | 26.15 | 0.9947 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange | Option | 19.19 | Put | | 3,344.10 | 2,891 | 26.15 | 0.0053 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange | Option | 19.20 | Call | | 3,910.57920 | 3,830.722 | 26.11 | 0.9946 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange | Option | 19.20 | Put | | 3,379.20 | 2,922 | 26.11 | 0.0054 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange | Option | 19.21 | Call | | 3,900.61470 | 3,820.754 | 26.08 | 0.9945 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange | Option | 19.21 | Put | | 3,414.70 | 2,954 | 26.08 | 0.0055 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 22.05 | Call | | | 1,205.71130 | 1,137.886 | 20.30 | 0.7880 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 22.05 | Put | | | 148.51130 | 160.086 | 20.30 | 0.2120 | 0.00 | 0 | 6,000 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 23.15 | Call | | | 534.46280 | 490.249 | 21.53 | 0.4765 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 23.15 | Put | | | 577.26280 | 612.449 | 21.53 | 0.5235 | 0.00 | 0 | 4,000 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 23.95 | Call | | | 270.32710 | 242.014 | 22.83 | 0.2778 | 0.00 | 0 | 11,400 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 23.95 | Put | | | 1,113.12710 | 1,164.214 | 22.83 | 0.7222 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 25.30 | Call | | | 73.83560 | 61.699 | 24.49 | 0.0880 | 0.00 | 0 | 7,800 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 25.30 | Put | | | 2,266.63560 | 2,333.899 | 24.49 | 0.9120 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 20.75 | Call | | | 2,375.60140 | 2,294.837 | 20.68 | 0.9677 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 20.75 | Put | | | 18.40140 | 17.037 | 20.68 | 0.0323 | 0.00 | 0 | 21,300 |
| £ / R | On | 15/04/2016 | Foreign Exchange Option | 24.20 | Call | | | 474.97750 | 448.377 | 22.67 | 0.3345 | 0.00 | 0 | 0 |
| £ / R | On | 15/04/2016 | Foreign Exchange Option | 24.20 | Put | | | 1,423.97750 | 1,478.777 | 22.67 | 0.6655 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 26.50 | Call | | | 367.24390 | 350.620 | 24.16 | 0.2056 | 0.00 | 0 | 2,600 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 26.50 | Put | | | 3,351.44390 | 3,414.820 | 24.16 | 0.7944 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Call | | | 3,159.63580 | 3,084.659 | 20.01 | 0.8903 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Put | | | 143.83580 | 148.859 | 20.01 | 0.1097 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Call | | | 3,150.69520 | 3,075.783 | 20.01 | 0.8896 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Put | | | 144.89520 | 149.983 | 20.01 | 0.1104 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 24.30 | Call | | | 844.55780 | 812.869 | 22.01 | 0.4109 | 0.00 | 0 | 1,300 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 24.30 | Put | | | 1,628.75780 | 1,677.069 | 22.01 | 0.5891 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Call | | | 3,168.58050 | 3,093.545 | 20.02 | 0.8911 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Put | | | 142.78050 | 147.745 | 20.02 | 0.1089 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.27 | Call | | | 2,343.38510 | 2,285.629 | 19.62 | 0.7046 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.27 | Put | | | 686.48510 | 709.529 | 19.62 | 0.2954 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 25.85 | Call | | | 895.48130 | 870.050 | 22.68 | 0.3489 | 0.00 | 0 | 12,264 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 25.85 | Put | | | 2,818.58130 | 2,873.950 | 22.68 | 0.6511 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 21.20 | Call | | | 3,086.46930 | 3,019.104 | 19.08 | 0.8139 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 21.20 | Put | | | 359.56930 | 373.004 | 19.08 | 0.1861 | 0.00 | 0 | 12,264 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.25 | Call | | | 2,356.04480 | 2,298.095 | 19.61 | 0.7067 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.25 | Put | | | 679.14480 | 701.995 | 19.61 | 0.2933 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.26 | Call | | | 2,349.70890 | 2,291.856 | 19.62 | 0.7057 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.26 | Put | | | 682.80890 | 705.756 | 19.62 | 0.2943 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.01 | Call | | | 1,977.64950 | 1,929.312 | 19.99 | 0.6267 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.01 | Put | | | 1,006.64950 | 1,039.512 | 19.99 | 0.3733 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.99 | Call | | | 1,987.94250 | 1,939.423 | 19.98 | 0.6289 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.99 | Put | | | 996.94250 | 1,029.623 | 19.98 | 0.3711 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.00 | Call | | | 1,982.79330 | 1,934.361 | 19.98 | 0.6278 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.00 | Put | | | 1,001.79330 | 1,034.561 | 19.98 | 0.3722 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Call | | | 1,087.96600 | 1,065.791 | 22.54 | 0.3503 | 0.00 | 0 | 783 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Put | | | 3,591.46600 | 3,655.390 | 22.54 | 0.6497 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.64 | Call | | | 2,687.99090 | 2,633.744 | 19.06 | 0.6927 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.64 | Put | | | 891.49090 | 923.344 | 19.06 | 0.3073 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.65 | Call | | | 2,682.05710 | 2,627.902 | 19.07 | 0.6918 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.65 | Put | | | 895.55710 | 927.502 | 19.07 | 0.3082 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Call | | | 2,475.46230 | 2,424.807 | 19.27 | 0.6585 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Put | | | 1,048.96230 | 1,084.407 | 19.27 | 0.3415 | 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 | 18.41 | Call | | | 6,131.05450 | 6,046.459 | 19.92 | 0.9474 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Put | | | 104.55450 | 106.059 | 19.92 | 0.0526 | 0.00 | 0 | 783 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.63 | Call | | | 2,693.93540 | 2,639.588 | 19.06 | 0.6936 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.63 | Put | | | 887.43540 | 919.188 | 19.06 | 0.3064 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 81,277 |
| Total £ / R | | | | | | | | | | | | 4,375,282.00 | 190 | 125,345 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.13919 | | 0.14198 | | | 0.0000 | 125,825.95 | 904 | 5,671 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.14204 | | 0.14489 | | | 0.0000 | 0.00 | 0 | 5,492 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Future | | | 0.14527 | | 0.14817 | | | 0.0000 | 0.00 | 0 | 947 |
| Total ¥ / R Future | | | | | | | | | | | | 125,825.95 | 904 | 12,110 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.12 | Call | | | 2,199.38000 | 1,921.353 | 22.76 | 0.9914 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.12 | Put | | | 1.78000 | 2.553 | 22.76 | 0.0086 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.10 | Call | | | 4,197.60050 | 3,918.801 | 27.23 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.10 | Put | | | 0.00050 | 0.001 | 27.23 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.11 | Call | | | 3,197.71320 | 2,919.031 | 27.22 | 0.9992 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.11 | Put | | | 0.11320 | 0.231 | 27.22 | 0.0008 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.12 | Put | | | 11.53050 | 24.603 | 17.51 | 0.0412 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.13 | Call | | | 1,591.19430 | 1,354.726 | 18.01 | 0.8194 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.13 | Put | | | 101.99430 | 150.326 | 18.01 | 0.1806 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.11 | Call | | | 3,495.47430 | 3,211.885 | 20.51 | 0.9875 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.11 | Put | | | 6.27430 | 7.485 | 20.51 | 0.0125 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.12 | Call | | | 2,500.73050 | 2,229.003 | 17.51 | 0.9588 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.11 | Call | | | 3,830.21310 | 3,541.345 | 18.00 | 0.9809 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.11 | Put | | | 13.01310 | 14.745 | 18.00 | 0.0191 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.12 | Call | | | 2,867.20750 | 2,599.040 | 18.12 | 0.9247 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.12 | Put | | | 50.00750 | 72.440 | 18.12 | 0.0753 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.13 | Call | | | 1,995.93990 | 1,763.719 | 18.27 | 0.8048 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.13 | Put | | | 178.73990 | 237.119 | 18.27 | 0.1952 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 125,825.95 | 904 | 12,110 |
| € / R | On | 19/02/2016 | Foreign Exchange Future | | | 17.66000 | | 17.91700 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 24/02/2016 | Foreign Exchange Future | | | 17.67840 | | 17.93560 | | | 0.0000 | 0.00 | 0 | 100 |
| € / R | On | 26/02/2016 | Foreign Exchange Future | | | 17.68250 | | 17.93970 | | | 0.0000 | 0.00 | 0 | 34 |
| € / R | On | 07/03/2016 | Foreign Exchange Future | | | 17.68900 | | 17.94630 | | | 0.0000 | 0.00 | 0 | 5 |
| € / R | On | 14/03/2016 | Foreign Exchange Future | | | 17.74730 | | 18.00540 | | | 0.0000 | 11,180,799.00 | 630 | 76,351 |
| € / R | On | 22/03/2016 | Foreign Exchange Future | | | 17.70720 | | 17.96500 | | | 0.0000 | 0.00 | 0 | 293 |
| € / R | On | 24/03/2016 | Foreign Exchange Future | | | 17.71480 | | 17.97290 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 15/04/2016 | Foreign Exchange Future | | | 17.74320 | | 18.00210 | | | 0.0000 | 0.00 | 0 | 11 |
| € / R | On | 26/04/2016 | Foreign Exchange Future | | | 17.76230 | | 18.02150 | | | 0.0000 | 0.00 | 0 | 25 |
| € / R | On | 29/04/2016 | Foreign Exchange Future | | | 17.77730 | | 18.03650 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 25/05/2016 | Foreign Exchange Future | | | 17.79460 | | 18.05390 | | | 0.0000 | 0.00 | 0 | 74 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 27/05/2016 | Foreign Exchange Future | | | 17.81590 | | 18.07560 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Future | | | 18.10730 | | 18.36990 | | | 0.0000 | 0.00 | 0 | 42,022 |
| € / R | On | 19/09/2016 | Foreign Exchange Future | | | 18.51560 | | 18.78210 | | | 0.0000 | 0.00 | 0 | 9,388 |
| € / R | On | 19/12/2016 | Foreign Exchange Future | | | 18.91760 | | 19.19140 | | | 0.0000 | 0.00 | 0 | 5,252 |
| Total € / R Future | | | | | | | | | | | | 11,180,799.00 | 630 | 133,555 |
| € / R | On | 19/02/2016 | Foreign Exchange Option | 15.40 | Call | | | 2,517.22260 | 2,260.361 | 44.48 | 0.9985 | 0.00 | 0 | 0 |
| € / R | On | 19/02/2016 | Foreign Exchange Option | 15.40 | Put | | | 0.22260 | 0.361 | 44.48 | 0.0015 | 0.00 | 0 | 100 |
| € / R | On | 19/02/2016 | Foreign Exchange Option | 16.06 | Call | | | 1,858.24890 | 1,601.533 | 37.05 | 0.9932 | 0.00 | 0 | 100 |
| € / R | On | 19/02/2016 | Foreign Exchange Option | 16.06 | Put | | | 1.24890 | 1.533 | 37.05 | 0.0068 | 0.00 | 0 | 0 |
| € / R | On | 24/02/2016 | Foreign Exchange Option | 18.31 | Call | | | 133.30350 | 57.326 | 23.03 | 0.1704 | 0.00 | 0 | 0 |
| € / R | On | 24/02/2016 | Foreign Exchange Option | 18.31 | Put | | | 507.70350 | 688.926 | 23.03 | 0.8296 | 0.00 | 0 | 0 |
| € / R | On | 26/02/2016 | Foreign Exchange Option | 15.54 | Call | | | 2,401.04200 | 2,144.173 | 29.68 | 0.9943 | 0.00 | 0 | 0 |
| € / R | On | 26/02/2016 | Foreign Exchange Option | 15.54 | Put | | | 1.34200 | 1.673 | 29.68 | 0.0057 | 0.00 | 0 | 0 |
| € / R | On | 07/03/2016 | Foreign Exchange Option | 15.57 | Call | | | 2,380.41760 | 2,124.010 | 24.39 | 0.9864 | 0.00 | 0 | 0 |
| € / R | On | 07/03/2016 | Foreign Exchange Option | 15.57 | Put | | | 4.11760 | 5.010 | 24.39 | 0.0136 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.05 | Put | | | 0.08740 | 0.119 | 32.65 | 0.0003 | 0.00 | 0 | 18,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Call | | | 4,805.52470 | 4,547.470 | 32.32 | 0.9996 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Put | | | 0.12470 | 0.170 | 32.32 | 0.0004 | 0.00 | 0 | 18,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.85 | Call | | | 4,155.94070 | 3,898.033 | 30.90 | 0.9984 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.85 | Put | | | 0.54070 | 0.733 | 30.90 | 0.0016 | 0.00 | 0 | 12,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.90 | Put | | | 74.68450 | 117.277 | 21.35 | 0.1958 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 21.90 | Call | | | 5.50450 | 4.404 | 31.39 | 0.0088 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 21.90 | Put | | | 3,900.10450 | 4,157.104 | 31.39 | 0.9912 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Call | | | 1,867.20880 | 1,617.661 | 20.72 | 0.9528 | 0.00 | 0 | 24,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Put | | | 11.80880 | 20.361 | 20.72 | 0.0472 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.05 | Call | | | 4,955.48740 | 4,697.419 | 32.65 | 0.9997 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.30 | Put | | | 16.89560 | 30.570 | 20.85 | 0.0665 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.76 | Call | | | 1,300.32140 | 1,076.223 | 21.24 | 0.8419 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.76 | Put | | | 54.92140 | 88.923 | 21.24 | 0.1581 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.95 | Call | | | 2,064.60750 | 1,809.568 | 20.86 | 0.9698 | 0.00 | 0 | 26,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.95 | Put | | | 9.20750 | 12.268 | 20.86 | 0.0302 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.90 | Call | | | 1,180.08450 | 964.577 | 21.35 | 0.8042 | 0.00 | 0 | 19,500 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.99 | Put | | | 9.66970 | 12.951 | 20.64 | 0.0320 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.00 | Call | | | 2,015.18940 | 1,760.432 | 20.59 | 0.9675 | 0.00 | 0 | 650 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.00 | Put | | | 9.78940 | 13.132 | 20.59 | 0.0325 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.96 | Call | | | 3,048.42620 | 2,790.878 | 26.10 | 0.9918 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.96 | Put | | | 3.02620 | 3.579 | 26.10 | 0.0082 | 0.00 | 0 | 15,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.30 | Call | | | 1,722.29560 | 1,477.870 | 20.85 | 0.9335 | 0.00 | 0 | 36,640 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.05 | Put | | | 3.32660 | 3.973 | 25.63 | 0.0092 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.37 | Call | | | 2,640.10080 | 2,383.126 | 23.93 | 0.9862 | 0.00 | 0 | 25,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.37 | Put | | | 4.70080 | 5.826 | 23.93 | 0.0138 | 0.00 | 0 | 25,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.03 | Call | | | 3,976.19550 | 3,718.377 | 30.51 | 0.9976 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.03 | Put | | | 0.79550 | 1.077 | 30.51 | 0.0024 | 0.00 | 0 | 17,534 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.99 | Call | | | 2,025.06970 | 1,770.251 | 20.64 | 0.9680 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.60 | Put | | | 2.09170 | 2.380 | 28.01 | 0.0053 | 0.00 | 0 | 15,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Call | | | 3,108.24270 | 2,850.639 | 26.42 | 0.9924 | 0.00 | 0 | 24,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Put | | | 2.84270 | 3.339 | 26.42 | 0.0076 | 0.00 | 0 | 33,200 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Call | | | 4,016.13060 | 3,758.290 | 30.59 | 0.9978 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Put | | | 0.73060 | 0.990 | 30.59 | 0.0022 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.05 | Call | | | 2,958.72660 | 2,701.273 | 25.63 | 0.9908 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Call | | | 4,006.14640 | 3,748.311 | 30.57 | 0.9978 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Put | | | 0.74640 | 1.011 | 30.57 | 0.0022 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Call | | | 3,996.16240 | 3,738.333 | 30.55 | 0.9977 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Put | | | 0.76240 | 1.033 | 30.55 | 0.0023 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.60 | Call | | | 3,407.49170 | 3,149.680 | 28.01 | 0.9947 | 0.00 | 0 | 0 |
| € / R | On | 22/03/2016 | Foreign Exchange Option | 18.42 | Call | | | 312.18980 | 231.918 | 22.60 | 0.3013 | 0.00 | 0 | 0 |
| € / R | On | 22/03/2016 | Foreign Exchange Option | 18.42 | Put | | | 767.18980 | 944.718 | 22.60 | 0.6987 | 0.00 | 0 | 0 |
| € / R | On | 24/03/2016 | Foreign Exchange Option | 18.42 | Call | | | 327.40210 | 245.368 | 22.55 | 0.3085 | 0.00 | 0 | 0 |
| € / R | On | 24/03/2016 | Foreign Exchange Option | 18.42 | Put | | | 774.50210 | 950.568 | 22.55 | 0.6915 | 0.00 | 0 | 0 |
| € / R | On | 15/04/2016 | Foreign Exchange Option | 18.50 | Put | | | 916.39880 | 1,089.158 | 21.88 | 0.6652 | 0.00 | 0 | 0 |
| € / R | On | 15/04/2016 | Foreign Exchange Option | 18.50 | Call | | | 418.49880 | 332.358 | 21.88 | 0.3348 | 0.00 | 0 | 0 |
| € / R | On | 26/04/2016 | Foreign Exchange Option | 18.57 | Call | | | 450.39130 | 364.515 | 21.75 | 0.3389 | 0.00 | 0 | 0 |
| € / R | On | 26/04/2016 | Foreign Exchange Option | 18.57 | Put | | | 998.89130 | 1,172.215 | 21.75 | 0.6611 | 0.00 | 0 | 0 |
| € / R | On | 29/04/2016 | Foreign Exchange Option | 18.57 | Call | | | 470.03930 | 382.734 | 21.75 | 0.3459 | 0.00 | 0 | 0 |
| € / R | On | 29/04/2016 | Foreign Exchange Option | 18.57 | Put | | | 1,003.53930 | 1,175.434 | 21.75 | 0.6541 | 0.00 | 0 | 0 |
| € / R | On | 25/05/2016 | Foreign Exchange Option | 18.68 | Call | | | 539.63610 | 452.826 | 21.57 | 0.3543 | 0.00 | 0 | 0 |
| € / R | On | 25/05/2016 | Foreign Exchange Option | 18.68 | Put | | | 1,165.73610 | 1,338.226 | 21.57 | 0.6457 | 0.00 | 0 | 0 |
| € / R | On | 27/05/2016 | Foreign Exchange Option | 18.68 | Call | | | 556.26300 | 467.940 | 21.57 | 0.3600 | 0.00 | 0 | 0 |
| € / R | On | 27/05/2016 | Foreign Exchange Option | 18.68 | Put | | | 1,160.66300 | 1,332.040 | 21.57 | 0.6400 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Call | | | 3,162.14470 | 2,911.216 | 19.91 | 0.9415 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Put | | | 42.24470 | 53.916 | 19.91 | 0.0585 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Call | | | 3,152.70330 | 2,901.919 | 19.90 | 0.9409 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Call | | | 3,171.59320 | 2,920.521 | 19.91 | 0.9422 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Put | | | 41.69320 | 53.221 | 19.91 | 0.0578 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Put | | | 42.80330 | 54.619 | 19.90 | 0.0591 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Call | | | 4,184.74600 | 3,922.980 | 21.11 | 0.9811 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Put | | | 14.84600 | 15.680 | 21.11 | 0.0189 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Call | | | 2,510.12780 | 2,273.264 | 19.73 | 0.8804 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Put | | | 100.22780 | 125.964 | 19.73 | 0.1196 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Put | | | 62.62890 | 73.842 | 18.76 | 0.0604 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Call | | | 3,885.11730 | 3,630.297 | 18.76 | 0.9390 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Put | | | 63.01730 | 74.697 | 18.76 | 0.0610 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Call | | | 3,904.34280 | 3,648.595 | 18.75 | 0.9402 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Put | | | 62.24280 | 72.995 | 18.75 | 0.0598 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Call | | | 3,894.72890 | 3,639.442 | 18.76 | 0.9396 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Put | | | 464.68080 | 525.324 | 19.22 | 0.2429 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 21.90 | Call | | | 700.72580 | 655.499 | 23.61 | 0.2855 | 0.00 | 0 | 2,961 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 21.90 | Put | | | 3,409.32580 | 3,637.899 | 23.61 | 0.7145 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Call | | | 2,658.70360 | 2,445.840 | 19.22 | 0.7561 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Put | | | 467.30360 | 528.240 | 19.22 | 0.2439 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Call | | | 3,119.30000 | 2,890.074 | 19.33 | 0.8140 | 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 | 20.80 | Call | | | 927.60420 | 861.718 | 22.50 | 0.3611 | 0.00 | 0 | 2,912 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Put | | | 2,536.20420 | 2,744.118 | 22.50 | 0.6389 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Call | | | 2,666.08080 | 2,452.924 | 19.22 | 0.7571 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Put | | | 327.90000 | 372.474 | 19.33 | 0.1860 | 0.00 | 0 | 2,912 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.90 | Call | | | 2,732.96400 | 2,517.193 | 19.24 | 0.7662 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.90 | Put | | | 441.56400 | 499.593 | 19.24 | 0.2338 | 0.00 | 0 | 2,961 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Call | | | 2,651.33160 | 2,439.134 | 19.22 | 0.7550 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Put | | | 469.93160 | 531.533 | 19.22 | 0.2450 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 333,470 |
| Total € / R | | | | | | | | | | | | 11,180,799.00 | 630 | 467,025 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Future | | | 11.36860 | | 11.28690 | | | 0.0000 | 0.00 | 0 | 13,303 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Future | | | 11.51450 | | 11.43140 | | | 0.0000 | 0.00 | 0 | 3,067 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Future | | | 11.68530 | | 11.60170 | | | 0.0000 | 0.00 | 0 | 600 |
| AUS / R | On | 19/12/2016 | Foreign Exchange Future | | | 11.85320 | | 11.76850 | | | 0.0000 | 5,926,600.00 | 500 | 69 |
| Total AUS / R Future | | | | | | | | | | | | 5,926,600.00 | 500 | 17,039 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 11.40 | Call | | | 122.76880 | 159.222 | 13.87 | 0.4790 | 0.00 | 0 | 200 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 11.40 | Put | | | 235.86880 | 190.622 | 13.87 | 0.5210 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 11.41 | Call | | | 119.21660 | 154.939 | 13.90 | 0.4700 | 0.00 | 0 | 200 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 11.41 | Put | | | 242.31660 | 196.339 | 13.90 | 0.5300 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 12.60 | Call | | | 2.92540 | 4.236 | 17.98 | 0.0206 | 0.00 | 0 | 200 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 12.60 | Put | | | 1,316.02540 | 1,235.636 | 17.98 | 0.9794 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.80 | Call | | | 1,487.48730 | 1,569.119 | 19.52 | 0.9972 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.80 | Put | | | 0.58730 | 0.519 | 19.52 | 0.0028 | 0.00 | 0 | 200 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 10.40 | Call | | | 892.66970 | 973.505 | 16.54 | 0.9754 | 0.00 | 0 | 200 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 10.40 | Put | | | 5.76970 | 4.905 | 16.54 | 0.0246 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 10.80 | Call | | | 513.06360 | 587.912 | 14.14 | 0.9083 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 10.80 | Put | | | 26.16360 | 19.312 | 14.14 | 0.0917 | 0.00 | 0 | 200 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Call | | | 1,797.05200 | 1,878.749 | 20.90 | 0.9992 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Put | | | 0.15200 | 0.149 | 20.90 | 0.0008 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Call | | | 1,787.05890 | 1,868.755 | 20.85 | 0.9991 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Put | | | 0.15890 | 0.155 | 20.85 | 0.0009 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Call | | | 1,777.06610 | 1,858.761 | 20.81 | 0.9991 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Put | | | 0.16610 | 0.161 | 20.81 | 0.0009 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Call | | | 1,395.10260 | 1,466.955 | 17.94 | 0.9084 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Put | | | 63.70260 | 52.455 | 17.94 | 0.0916 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Call | | | 1,413.00160 | 1,485.135 | 17.97 | 0.9112 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Put | | | 61.60160 | 50.635 | 17.97 | 0.0888 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Call | | | 1,404.04460 | 1,476.038 | 17.95 | 0.9098 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Put | | | 62.64460 | 51.538 | 17.95 | 0.0902 | 0.00 | 0 | 0 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Option | 10.21 | Put | | | 131.43910 | 113.025 | 17.02 | 0.1370 | 0.00 | 0 | 0 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Option | 10.19 | Call | | | 1,539.86640 | 1,605.350 | 17.04 | 0.8660 | 0.00 | 0 | 0 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Option | 10.19 | Put | | | 128.16640 | 110.050 | 17.04 | 0.1340 | 0.00 | 0 | 0 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Option | 10.20 | Call | | | 1,531.49350 | 1,596.829 | 17.03 | 0.8645 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.20 | Put | | | 129.79350 | 111.529 | 17.03 | 0.1355 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.21 | Call | | | 1,523.13910 | 1,588.325 | 17.02 | 0.8630 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.68 | Call | | | 1,365.10700 | 1,423.743 | 16.57 | 0.7767 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.68 | Put | | | 276.60700 | 250.543 | 16.57 | 0.2233 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.66 | Call | | | 1,379.72310 | 1,438.651 | 16.58 | 0.7802 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.66 | Put | | | 271.22310 | 245.451 | 16.58 | 0.2198 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.67 | Call | | | 1,372.40550 | 1,431.189 | 16.57 | 0.7785 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.67 | Put | | | 273.90550 | 247.989 | 16.57 | 0.2215 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 1,200 |
| Total AU\$ / R | | | | | | | | | | | | 5,926,600.00 | 500 | 18,239 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Future | | | 11.51180 | | 11.46880 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Future | | | 11.71380 | | 11.66990 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.81 | Put | | | 16.96480 | 13.636 | 15.12 | 0.0639 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.79 | Call | | | 694.73030 | 734.560 | 15.24 | 0.9400 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.79 | Put | | | 15.93030 | 12.760 | 15.24 | 0.0600 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.80 | Call | | | 685.23910 | 724.991 | 15.18 | 0.9381 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.80 | Put | | | 16.43910 | 13.191 | 15.18 | 0.0619 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.81 | Call | | | 675.76480 | 715.436 | 15.12 | 0.9361 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.87 | Call | | | 937.46970 | 970.254 | 16.35 | 0.8016 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.87 | Put | | | 137.56970 | 126.454 | 16.35 | 0.1984 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.88 | Call | | | 929.82600 | 962.471 | 16.35 | 0.7989 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.88 | Put | | | 139.92600 | 128.671 | 16.35 | 0.2011 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.89 | Call | | | 922.21400 | 954.717 | 16.35 | 0.7961 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.89 | Put | | | 142.31400 | 130.917 | 16.35 | 0.2039 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Future | | | 16.11980 | | 16.37860 | | | 0.0000 | 0.00 | 0 | 6,657 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Future | | | 16.47590 | | 16.74000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 6,657 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.00 | Call | | | 1,411.62530 | 1,172.358 | 21.69 | 0.8904 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.00 | Put | | | 33.02530 | 52.558 | 21.69 | 0.1096 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.01 | Call | | | 1,402.39780 | 1,163.514 | 21.68 | 0.8884 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.01 | Put | | | 33.79780 | 53.714 | 21.68 | 0.1116 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 14.99 | Call | | | 1,420.86780 | 1,181.223 | 21.70 | 0.8924 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 14.99 | Put | | | 32.26780 | 51.423 | 21.70 | 0.1076 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.39 | Call | | | 2,442.53150 | 2,199.288 | 20.67 | 0.8861 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.39 | Put | | | 92.53150 | 113.388 | 20.67 | 0.1139 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.40 | Call | | | 2,433.48670 | 2,190.429 | 20.65 | 0.8851 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.40 | Put | | | 93.48670 | 114.529 | 20.65 | 0.1149 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.41 | Call | | | 2,424.44880 | 2,181.580 | 20.64 | 0.8841 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.41 | Put | | | 94.44880 | 115.680 | 20.64 | 0.1159 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 6,657 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Future | | | 2.43960 | | 2.44170 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Future | | | 2.45720 | | 2.45880 | | | 0.0000 | 0.00 | 0 | 22,550 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 22,550 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.20 | Call | | | 2,450.76020 | 2,414.733 | 20.69 | 0.9666 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.20 | Put | | | 33.76020 | 18.733 | 20.69 | 0.0334 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.21 | Call | | | 2,355.84350 | 2,318.305 | 20.59 | 0.9610 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.21 | Put | | | 38.84350 | 22.305 | 20.59 | 0.0390 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.19 | Call | | | 2,547.27870 | 2,512.907 | 21.05 | 0.9699 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.19 | Put | | | 30.27870 | 16.907 | 21.05 | 0.0301 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.21 | Call | | | 2,855.61680 | 2,826.108 | 22.78 | 0.8107 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.21 | Put | | | 367.61680 | 354.108 | 22.78 | 0.1893 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.22 | Call | | | 2,776.41670 | 2,746.685 | 22.71 | 0.8017 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.22 | Put | | | 388.41670 | 374.685 | 22.71 | 0.1983 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.23 | Call | | | 2,698.12470 | 2,668.184 | 22.64 | 0.7925 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.23 | Put | | | 410.12470 | 396.184 | 22.64 | 0.2075 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 22,550 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Future | | | 2.37930 | | 2.41400 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Future | | | 2.42810 | | 2.46330 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.15 | Call | | | 2,661.90070 | 2,322.016 | 22.23 | 0.9532 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.15 | Put | | | 21.90070 | 29.016 | 22.23 | 0.0468 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.16 | Call | | | 2,563.52870 | 2,227.338 | 22.17 | 0.9458 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.16 | Put | | | 23.52870 | 34.338 | 22.17 | 0.0542 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.14 | Call | | | 2,760.41200 | 2,419.627 | 22.67 | 0.9573 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.14 | Put | | | 20.41200 | 26.627 | 22.67 | 0.0427 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.10 | Call | | | 3,794.25950 | 3,462.761 | 22.29 | 0.8857 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.10 | Put | | | 161.25950 | 181.761 | 22.29 | 0.1143 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.08 | Call | | | 3,973.05500 | 3,636.851 | 22.32 | 0.8994 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.08 | Put | | | 140.05500 | 155.851 | 22.32 | 0.1006 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.09 | Call | | | 3,883.35290 | 3,549.417 | 22.31 | 0.8927 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.09 | Put | | | 150.35290 | 168.417 | 22.31 | 0.1073 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 14/03/2016 | Foreign Exchange Future | | | 2.04300 | | 2.05180 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Future | | | 2.07710 | | 2.08600 | | | 0.0000 | 0.00 | 0 | 3,381 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Future | | | 2.11570 | | 2.12420 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Future | | | 2.15110 | | 2.15910 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 3,381 |
| HK\$/R | On | 14/03/2016 | Foreign Exchange Option | 2.12 | Call | | | 218.33100 | 179.112 | 20.29 | 0.2642 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/03/2016 | Foreign Exchange Option | 2.12 | Put | | | 900.33100 | 949.112 | 20.29 | 0.7358 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/03/2016 | Foreign Exchange Option | 2.13 | Call | | | 194.80250 | 158.391 | 20.44 | 0.2393 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/03/2016 | Foreign Exchange Option | 2.13 | Put | | | 976.80250 | 1,028.391 | 20.44 | 0.7607 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/03/2016 | Foreign Exchange Option | 2.14 | Call | | | 173.55380 | 139.846 | 20.58 | 0.2162 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/03/2016 | Foreign Exchange Option | 2.14 | Put | | | 1,055.55380 | 1,109.846 | 20.58 | 0.7838 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.12 | Call | | | 801.78050 | 753.012 | 19.93 | 0.4512 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.12 | Put | | | 1,141.78050 | 1,182.012 | 19.93 | 0.5488 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.13 | Call | | | 763.76190 | 716.505 | 20.00 | 0.4352 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.13 | Put | | | 1,203.76190 | 1,245.505 | 20.00 | 0.5648 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.14 | Call | | | 727.29120 | 681.527 | 20.07 | 0.4196 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.14 | Put | | | 1,267.29120 | 1,310.527 | 20.07 | 0.5804 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.12 | Call | | | 1,329.37390 | 1,273.299 | 19.89 | 0.5253 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.12 | Put | | | 1,287.37390 | 1,316.299 | 19.89 | 0.4747 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.13 | Call | | | 1,286.78870 | 1,231.836 | 19.96 | 0.5132 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.13 | Put | | | 1,344.78870 | 1,374.835 | 19.96 | 0.4868 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.14 | Call | | | 1,245.42610 | 1,191.588 | 20.03 | 0.5013 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.14 | Put | | | 1,403.42610 | 1,434.588 | 20.03 | 0.4987 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.12 | Call | | | 1,777.95420 | 1,722.760 | 19.99 | 0.5679 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.12 | Put | | | 1,386.95420 | 1,411.760 | 19.99 | 0.4321 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.13 | Call | | | 1,730.81500 | 1,676.549 | 20.03 | 0.5579 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.13 | Put | | | 1,439.81500 | 1,465.549 | 20.03 | 0.4421 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.14 | Call | | | 1,684.70120 | 1,631.368 | 20.06 | 0.5478 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.14 | Put | | | 1,493.70120 | 1,520.368 | 20.06 | 0.4522 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 3,381 |
| KES / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.15620 | | 0.15620 | | | 0.0000 | 0.00 | 0 | 1,266 |
| KES / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.15520 | | 0.15520 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 19/09/2016 | Foreign Exchange Future | | | 0.15390 | | 0.15390 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,266 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,266 |
| NGN / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.07690 | | 0.07730 | | | 0.0000 | 0.00 | 0 | 0 |
| NGN / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.06620 | | 0.06650 | | | 0.0000 | 0.00 | 0 | 0 |
| NGN / R | On | 19/09/2016 | Foreign Exchange Future | | | 0.06210 | | 0.06240 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total NGN / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NGN / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 10.59450 | | 10.56470 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 10.71770 | | 10.68740 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 10.86520 | | 10.83380 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.14 | Call | | | 1,425.43390 | 1,455.043 | 19.65 | 0.9969 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.14 | Put | | | 0.73390 | 0.543 | 19.65 | 0.0031 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.15 | Call | | | 1,415.46520 | 1,445.067 | 19.60 | 0.9968 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.15 | Put | | | 0.76520 | 0.567 | 19.60 | 0.0032 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.16 | Call | | | 1,405.49800 | 1,435.092 | 19.56 | 0.9967 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.16 | Put | | | 0.79800 | 0.592 | 19.56 | 0.0033 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.01 | Call | | | 1,695.00020 | 1,722.736 | 17.22 | 0.9652 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.01 | Put | | | 17.60020 | 15.036 | 17.22 | 0.0348 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 8.99 | Call | | | 1,714.45470 | 1,742.237 | 17.30 | 0.9663 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 8.99 | Put | | | 17.05470 | 14.537 | 17.30 | 0.0337 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.00 | Call | | | 1,704.72530 | 1,732.484 | 17.26 | 0.9658 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.00 | Put | | | 17.32530 | 14.784 | 17.26 | 0.0342 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.46 | Call | | | 1,465.03380 | 1,485.817 | 15.92 | 0.8829 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.46 | Put | | | 91.23380 | 80.617 | 15.92 | 0.1171 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.47 | Call | | | 1,456.52790 | 1,477.252 | 15.92 | 0.8812 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.47 | Put | | | 92.72790 | 82.052 | 15.92 | 0.1188 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.48 | Call | | | 1,448.04090 | 1,468.708 | 15.92 | 0.8795 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.48 | Put | | | 94.24090 | 83.508 | 15.92 | 0.1205 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 14/03/2016 | Foreign Exchange Future | | | 1.41240 | | 1.41660 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Future | | | 1.42740 | | 1.43150 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Future | | | 1.44290 | | 1.44700 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Future | | | 1.45680 | | 1.46110 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 14/03/2016 | Foreign Exchange Option | 1.40 | Call | | | 166.00000 | 124.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/03/2016 | Foreign Exchange Option | 1.40 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/03/2016 | Foreign Exchange Option | 1.41 | Call | | | 66.00000 | 24.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/03/2016 | Foreign Exchange Option | 1.41 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/03/2016 | Foreign Exchange Option | 1.42 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/03/2016 | Foreign Exchange Option | 1.42 | Put | | | 34.00000 | 76.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Option | 1.32 | Call | | | 1,115.00000 | 1,074.000 | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| PULA / R | On | 13/06/2016 | Foreign Exchange Option | 1.33 | Call | | | 1,015.00000 | 974.000 | | 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 | | | 915.00000 | 874.000 | | 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 | | | 270.00000 | 229.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.42 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.40 | Call | | | 470.00000 | 429.000 | | 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 | | | 370.00000 | 329.000 | | 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 | | | 511.00000 | 468.000 | | 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 | | | 411.00000 | 368.000 | | 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 | | | 611.00000 | 568.000 | | 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 |
| Total PULA / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO € | On | 14/03/2016 | Foreign Exchange Future | | | 1.11570 | | 1.12680 | | | 0.0000 | 0.00 | 0 | 2 |
| QUANTO € | On | 13/06/2016 | Foreign Exchange Future | | | 1.11900 | | 1.13000 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 19/09/2016 | Foreign Exchange Future | | | 1.12280 | | 1.13380 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 0.00 | 0 | 2 |
| Total QUANTO € / \$ | | | | | | | | | | | | 0.00 | 0 | 2 |
| RAIN | On | 13/06/2016 | Foreign Exchange Future | | | 28,275.07000 | | 28,524.56000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Future | | | 11.35680 | | 11.42480 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Future | | | 11.52830 | | 11.59840 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 9.98 | Call | | | 1,446.69260 | 1,378.981 | 20.28 | 0.9901 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 9.98 | Put | | | 1.89260 | 2.181 | 20.28 | 0.0099 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 9.99 | Call | | | 1,436.76150 | 1,369.065 | 20.24 | 0.9897 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 9.99 | Put | | | 1.96150 | 2.265 | 20.24 | 0.0103 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 10.00 | Call | | | 1,426.83290 | 1,359.152 | 20.20 | 0.9893 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 10.00 | Put | | | 2.03290 | 2.352 | 20.20 | 0.0107 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.19 | Call | | | 1,466.63800 | 1,401.577 | 18.08 | 0.8938 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.19 | Put | | | 58.23800 | 63.277 | 18.08 | 0.1062 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.20 | Call | | | 1,457.57190 | 1,392.621 | 18.06 | 0.8923 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.20 | Put | | | 59.17190 | 64.321 | 18.06 | 0.1077 | 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 | 13/06/2016 | Foreign Exchange Option | 10.21 | Call | | | 1,448.51890 | 1,383.680 | 18.04 | 0.8907 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.21 | Put | | | 60.11890 | 65.380 | 18.04 | 0.1093 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Future | | | 5.34940 | | 5.41970 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Future | | | 5.30570 | | 5.37620 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.49 | Call | | | 929.76350 | 859.504 | 20.98 | 0.9988 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.49 | Put | | | 0.06350 | 0.104 | 20.98 | 0.0012 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.50 | Call | | | 919.76910 | 849.513 | 20.89 | 0.9987 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.50 | Put | | | 0.06910 | 0.113 | 20.89 | 0.0013 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.51 | Call | | | 909.77520 | 839.523 | 20.79 | 0.9986 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.51 | Put | | | 0.07520 | 0.123 | 20.79 | 0.0014 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.76 | Call | | | 648.25760 | 584.380 | 18.01 | 0.8658 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.76 | Put | | | 32.05760 | 38.680 | 18.01 | 0.1342 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.77 | Call | | | 639.33900 | 575.746 | 17.98 | 0.8618 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.77 | Put | | | 33.13900 | 40.046 | 17.98 | 0.1382 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.78 | Call | | | 630.45200 | 567.153 | 17.94 | 0.8576 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.78 | Put | | | 34.25200 | 41.453 | 17.94 | 0.1424 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| ZMW / R | On | 14/03/2016 | Foreign Exchange Future | | | 1.37500 | | 1.36850 | | | 0.0000 | 0.00 | 0 | 1 |
| ZMW / R | On | 13/06/2016 | Foreign Exchange Future | | | 1.28180 | | 1.28740 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 1 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 1 |
| Total Futures | | | | | | | | | | | | 485536747.95 | 31,284 | 1,506,936 |
| Total Options | | | | | | | | | | | | 0.00 | 0 | 2,584,546 |
| Grand Total: | | | | | | | | | | | | 485,536,747.95 | 31,284 | 4,091,482 |