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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/05/2016

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R On 04/05/2016 Foreign Exchange Future | | | 14.90100 | | 14.60250 | | | 0.0000 | 16,495,407.00 | 1,107 | 0 |
| \$ / R On 06/05/2016 Foreign Exchange Future | | | 14.91330 | | 14.60250 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 09/05/2016 Foreign Exchange Future | | | 14.91950 | | 14.61130 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 10/05/2016 Foreign Exchange Future | | | 14.92250 | | 14.61420 | | | 0.0000 | 0.00 | 0 | 825 |
| \$ / R On 11/05/2016 Foreign Exchange Future | | | 14.92550 | | 14.66100 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/05/2016 Foreign Exchange Future | | | 14.93150 | | 14.62310 | | | 0.0000 | 836,164.00 | 56 | 560 |
| \$ / R On 16/05/2016 Foreign Exchange Future | | | 14.94080 | | 14.63210 | | | 0.0000 | 0.00 | 0 | 1,780 |
| \$ / R On 17/05/2016 Foreign Exchange Future | | | 14.94390 | | 14.63510 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 18/05/2016 Foreign Exchange Future | | | 14.94690 | | 14.63810 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 19/05/2016 Foreign Exchange Future | | | 14.95000 | | 14.64110 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 20/05/2016 Foreign Exchange Future | | | 14.95310 | | 14.64410 | | | 0.0000 | 0.00 | 0 | 4,700 |
| \$ / R On 23/05/2016 Foreign Exchange Future | | | 14.96230 | | 14.65310 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 24/05/2016 Foreign Exchange Future | | | 14.96540 | | 14.65610 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/05/2016 Foreign Exchange Future | | | 14.96850 | | 14.65910 | | | 0.0000 | 0.00 | 0 | 285 |
| \$ / R On 27/05/2016 Foreign Exchange Future | | | 14.97460 | | 14.66510 | | | 0.0000 | 0.00 | 0 | 1,000 |
| \$ / R On 30/05/2016 Foreign Exchange Future | | | 14.98390 | | 14.67410 | | | 0.0000 | 0.00 | 0 | 930 |
| \$ / R On 31/05/2016 Foreign Exchange Future | | | 14.98700 | | 14.67710 | | | 0.0000 | 0.00 | 0 | 1,667 |
| \$ / R On 01/06/2016 Foreign Exchange Future | | | 14.68010 | | 14.68010 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 06/06/2016 Foreign Exchange Future | | | 15.00540 | | 14.69510 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 07/06/2016 Foreign Exchange Future | | | 15.00850 | | 14.69800 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 08/06/2016 Foreign Exchange Future | | | 15.01150 | | 14.70100 | | | 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 | 09/06/2016 | Foreign Exchange Future | | | 15.01460 | | 14.70400 | | | 0.0000 | 0.00 | 0 | 264 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 15.02670 | | 14.71590 | | | 0.0000 | 1,070,772,588.60 | 71,258 | 584,753 |
| \$ / R | On | 14/06/2016 | Foreign Exchange Future | | | 15.02980 | | 14.71880 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/06/2016 | Foreign Exchange Future | | | 15.03280 | | 14.72180 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 21/06/2016 | Foreign Exchange Future | | | 15.05110 | | 14.73960 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Future | | | 15.06020 | | 14.74850 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Future | | | 15.07230 | | 14.76040 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2016 | Foreign Exchange Future | | | 15.07540 | | 14.76340 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/06/2016 | Foreign Exchange Future | | | 15.07840 | | 14.76640 | | | 0.0000 | 9,755,724.80 | 647 | 153 |
| \$ / R | On | 05/07/2016 | Foreign Exchange Future | | | 15.09360 | | 14.78120 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2016 | Foreign Exchange Future | | | 15.11500 | | 14.80200 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/07/2016 | Foreign Exchange Future | | | 14.81080 | | 14.81080 | | | 0.0000 | 0.00 | 0 | 370 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Future | | | 15.15780 | | 14.84340 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Future | | | 15.16090 | | 14.84640 | | | 0.0000 | 0.00 | 0 | 2,110 |
| \$ / R | On | 28/07/2016 | Foreign Exchange Future | | | 15.16390 | | 14.84930 | | | 0.0000 | 0.00 | 0 | 265 |
| \$ / R | On | 05/08/2016 | Foreign Exchange Future | | | 15.18840 | | 15.10140 | | | 0.0000 | 28,857,960.00 | 1,900 | 1,900 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Future | | | 15.20680 | | 14.89110 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2016 | Foreign Exchange Future | | | 15.21920 | | 14.90320 | | | 0.0000 | 0.00 | 0 | 105 |
| \$ / R | On | 17/08/2016 | Foreign Exchange Future | | | 15.22550 | | 14.90920 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Future | | | 15.25340 | | 14.93640 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2016 | Foreign Exchange Future | | | 15.26270 | | 14.94540 | | | 0.0000 | 0.00 | 0 | 2,610 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Future | | | 15.28750 | | 14.96960 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Future | | | 15.29370 | | 14.97560 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Future | | | 15.29680 | | 14.97860 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Future | | | 15.30920 | | 14.99070 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Future | | | 15.31540 | | 14.99670 | | | 0.0000 | 0.00 | 0 | 259 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 15.32780 | | 15.00880 | | | 0.0000 | 64,468,726.80 | 4,206 | 184,921 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Future | | | 15.35570 | | 15.03590 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Future | | | 15.44260 | | 15.12040 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Future | | | 15.54570 | | 15.22090 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Future | | | 15.59600 | | 15.26990 | | | 0.0000 | 0.00 | 0 | 251 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 15.61170 | | 15.28520 | | | 0.0000 | 156,117.00 | 10 | 59,771 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 15.87770 | | 15.54620 | | | 0.0000 | 6,351,080.00 | 400 | 4,947 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 16.15510 | | 15.82240 | | | 0.0000 | 2,423,265.00 | 150 | 1,300 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 16.36740 | | 16.04090 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 1,200,117,033.20 | 79,734 | 855,726 |
| \$ / R | On | 04/05/2016 | Foreign Exchange Option | 16.70 | Call | | | 0.00970 | 0.000 | 23.00 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 04/05/2016 | Foreign Exchange Option | 16.70 | Put | | | 2,097.50970 | 1,799.000 | 23.00 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/05/2016 | Foreign Exchange Option | 15.09 | Call | | | 13.27000 | 44.038 | 24.98 | 0.2651 | 0.00 | 0 | 0 |
| \$ / R | On | 06/05/2016 | Foreign Exchange Option | 15.09 | Put | | | 500.77000 | 220.738 | 24.98 | 0.7349 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2016 | Foreign Exchange Option | 14.55 | Call | | | 175.45770 | 405.233 | 22.58 | 0.8320 | 0.00 | 0 | 2,500 |
| \$ / R | On | 09/05/2016 | Foreign Exchange Option | 14.55 | Put | | | 114.15770 | 35.733 | 22.58 | 0.1680 | 0.00 | 0 | 0 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 14.28 | Call | | | 379.66420 | 656.155 | 23.33 | 0.9314 | 0.00 | 0 | 0 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 14.28 | Put | | | 45.46420 | 13.655 | 23.33 | 0.0686 | 0.00 | 0 | 8,403 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 14.44 | Call | | | 259.24440 | 509.633 | 22.57 | 0.8750 | 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 | 10/05/2016 | Foreign Exchange Option | 14.44 | Put | | 85.04440 | 27.133 | 22.57 | 0.1250 | 0.00 | 0 | 1,000 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 14.48 | Call | | 232.43300 | 474.468 | 22.38 | 0.8562 | 0.00 | 0 | 0 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 14.48 | Put | | 98.23300 | 31.968 | 22.38 | 0.1438 | 0.00 | 0 | 2,000 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 15.51 | Call | | 4.52170 | 16.274 | 21.81 | 0.0859 | 0.00 | 0 | 8,403 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 15.51 | Put | | 900.32170 | 603.774 | 21.81 | 0.9141 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2016 | Foreign Exchange Option | 14.66 | Call | | 0.00000 | 336.263 | 21.03 | 0.7359 | 1,681,315.00 | 5,000 | 2,500 |
| \$ / R | On | 11/05/2016 | Foreign Exchange Option | 14.66 | Put | | 0.00000 | 70.763 | 21.03 | 0.2641 | 0.00 | 0 | 0 |
| \$ / R | On | 13/05/2016 | Foreign Exchange Option | 15.98 | Call | | 3.33630 | 8.653 | 24.19 | 0.0385 | 0.00 | 0 | 0 |
| \$ / R | On | 13/05/2016 | Foreign Exchange Option | 15.98 | Put | | 1,360.23630 | 1,057.153 | 24.19 | 0.9615 | 0.00 | 0 | 0 |
| \$ / R | On | 16/05/2016 | Foreign Exchange Option | 15.99 | Put | | 1,363.00450 | 1,063.071 | 22.94 | 0.9464 | 0.00 | 0 | 0 |
| \$ / R | On | 16/05/2016 | Foreign Exchange Option | 15.99 | Call | | 5.10450 | 13.872 | 22.94 | 0.0536 | 0.00 | 0 | 0 |
| \$ / R | On | 17/05/2016 | Foreign Exchange Option | 14.46 | Call | | 304.24150 | 534.305 | 18.89 | 0.8267 | 0.00 | 0 | 0 |
| \$ / R | On | 17/05/2016 | Foreign Exchange Option | 14.46 | Put | | 129.14150 | 50.405 | 18.89 | 0.1733 | 0.00 | 0 | 1,000 |
| \$ / R | On | 17/05/2016 | Foreign Exchange Option | 16.95 | Call | | 0.88020 | 2.139 | 27.61 | 0.0084 | 0.00 | 0 | 0 |
| \$ / R | On | 17/05/2016 | Foreign Exchange Option | 16.95 | Put | | 2,315.78020 | 2,008.239 | 27.61 | 0.9916 | 0.00 | 0 | 0 |
| \$ / R | On | 18/05/2016 | Foreign Exchange Option | 14.28 | Call | | 434.03470 | 694.947 | 18.85 | 0.8953 | 0.00 | 0 | 0 |
| \$ / R | On | 18/05/2016 | Foreign Exchange Option | 14.28 | Put | | 75.93470 | 28.047 | 18.85 | 0.1047 | 0.00 | 0 | 15,000 |
| \$ / R | On | 18/05/2016 | Foreign Exchange Option | 14.80 | Call | | 151.72920 | 308.241 | 19.56 | 0.6091 | 0.00 | 0 | 0 |
| \$ / R | On | 18/05/2016 | Foreign Exchange Option | 14.80 | Put | | 313.62920 | 161.341 | 19.56 | 0.3909 | 0.00 | 0 | 0 |
| \$ / R | On | 19/05/2016 | Foreign Exchange Option | 15.70 | Call | | 17.22880 | 44.504 | 21.61 | 0.1367 | 0.00 | 0 | 0 |
| \$ / R | On | 19/05/2016 | Foreign Exchange Option | 15.70 | Put | | 1,076.12880 | 794.504 | 21.61 | 0.8633 | 0.00 | 0 | 0 |
| \$ / R | On | 20/05/2016 | Foreign Exchange Option | 15.48 | Call | | 33.50070 | 83.050 | 21.09 | 0.2230 | 0.00 | 0 | 0 |
| \$ / R | On | 20/05/2016 | Foreign Exchange Option | 15.48 | Put | | 869.40070 | 609.950 | 21.09 | 0.7770 | 0.00 | 0 | 0 |
| \$ / R | On | 23/05/2016 | Foreign Exchange Option | 15.36 | Call | | 55.82850 | 125.148 | 20.31 | 0.2936 | 0.00 | 0 | 0 |
| \$ / R | On | 23/05/2016 | Foreign Exchange Option | 15.36 | Put | | 762.72850 | 522.848 | 20.31 | 0.7064 | 0.00 | 0 | 0 |
| \$ / R | On | 24/05/2016 | Foreign Exchange Option | 14.48 | Call | | 346.94150 | 571.631 | 18.91 | 0.7784 | 0.00 | 0 | 0 |
| \$ / R | On | 24/05/2016 | Foreign Exchange Option | 14.48 | Put | | 170.84150 | 86.231 | 18.91 | 0.2216 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/05/2016 | Foreign Exchange Option | 15.20 | Call | | 91.73530 | 187.503 | 20.00 | 0.3836 | 0.00 | 0 | 0 |
| \$ / R | On | 25/05/2016 | Foreign Exchange Option | 15.20 | Put | | 632.63530 | 419.003 | 20.00 | 0.6164 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Call | | 14.03080 | 36.117 | 22.11 | 0.0949 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Put | | 1,478.93080 | 1,191.517 | 22.11 | 0.9051 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 14.25 | Call | | 520.63560 | 776.785 | 18.81 | 0.8585 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 14.25 | Put | | 105.53560 | 52.185 | 18.81 | 0.1415 | 0.00 | 0 | 1,000 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.70 | Call | | 4.64000 | 11.663 | 23.46 | 0.0342 | 0.00 | 0 | 150 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.70 | Put | | 2,039.54000 | 1,737.063 | 23.46 | 0.9658 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Call | | 2,865.17290 | 3,174.662 | 27.41 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Put | | 0.07290 | 0.062 | 27.41 | 0.0002 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 13.50 | Call | | 1,177.44580 | 1,481.562 | 21.00 | 0.9768 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 13.50 | Put | | 12.34580 | 6.962 | 21.00 | 0.0232 | 0.00 | 0 | 150 |
| \$ / R | On | 30/05/2016 | Foreign Exchange Option | 14.29 | Call | | 507.40180 | 757.725 | 18.39 | 0.8390 | 0.00 | 0 | 0 |
| \$ / R | On | 30/05/2016 | Foreign Exchange Option | 14.29 | Put | | 123.30180 | 63.825 | 18.39 | 0.1610 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2016 | Foreign Exchange Option | 14.50 | Call | | 381.64690 | 602.629 | 18.63 | 0.7509 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2016 | Foreign Exchange Option | 14.50 | Put | | 204.54690 | 115.630 | 18.63 | 0.2491 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/05/2016 | Foreign Exchange Option | 14.82 | Call | | 230.31240 | 397.422 | 18.97 | 0.5960 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2016 | Foreign Exchange Option | 14.82 | Put | | 373.21240 | 230.422 | 18.97 | 0.4040 | 0.00 | 0 | 0 |
| \$ / R | On | 01/06/2016 | Foreign Exchange Option | 14.53 | Call | | 372.49090 | 382.591 | 18.69 | 0.5888 | 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 | 01/06/2016 | Foreign Exchange Option | 14.53 | Put | | | 222.39090 | 232.491 | 18.69 | 0.4112 | 0.00 | 0 | 18,400 |
| \$ / R | On | 01/06/2016 | Foreign Exchange Option | 14.68 | Call | | | 295.39480 | 305.850 | 18.85 | 0.5105 | 0.00 | 0 | 18,400 |
| \$ / R | On | 01/06/2016 | Foreign Exchange Option | 14.68 | Put | | | 295.29480 | 305.750 | 18.85 | 0.4895 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Call | | | 101.85800 | 187.290 | 20.13 | 0.3256 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Put | | | 856.75800 | 631.890 | 20.13 | 0.6744 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Call | | | 2,495.69720 | 2,805.924 | 23.74 | 0.9983 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Put | | | 0.59720 | 0.524 | 23.74 | 0.0017 | 0.00 | 0 | 1,000 |
| \$ / R | On | 07/06/2016 | Foreign Exchange Option | 14.52 | Call | | | 418.45390 | 634.225 | 18.63 | 0.7292 | 0.00 | 0 | 0 |
| \$ / R | On | 07/06/2016 | Foreign Exchange Option | 14.52 | Put | | | 240.45390 | 145.725 | 18.63 | 0.2708 | 0.00 | 0 | 1,000 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 14.60 | Call | | | 383.00580 | 587.505 | 18.77 | 0.6940 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 14.60 | Put | | | 282.00580 | 176.005 | 18.77 | 0.3060 | 0.00 | 0 | 8,219 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 15.78 | Call | | | 66.80030 | 126.666 | 20.96 | 0.2306 | 0.00 | 0 | 8,219 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 15.78 | Put | | | 1,145.80030 | 895.166 | 20.96 | 0.7694 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,423.06820 | 1,731.525 | 19.26 | 0.9797 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 9.06820 | 6.925 | 19.26 | 0.0203 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,413.42090 | 1,721.657 | 19.21 | 0.9793 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 9.42090 | 7.057 | 19.21 | 0.0207 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,403.78500 | 1,711.792 | 19.17 | 0.9789 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 9.78500 | 7.192 | 19.17 | 0.0211 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Call | | | 2,557.32550 | 2,868.039 | 24.12 | 0.9964 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Put | | | 1.42550 | 1.339 | 24.12 | 0.0036 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.91 | Call | | | 1,811.39700 | 2,121.353 | 20.82 | 0.9874 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.91 | Put | | | 5.49700 | 4.653 | 20.82 | 0.0126 | 0.00 | 0 | 6,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.00 | Call | | | 1,722.40560 | 2,032.127 | 20.43 | 0.9852 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.00 | Put | | | 6.50560 | 5.427 | 20.43 | 0.0148 | 0.00 | 0 | 750 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,428.35940 | 1,735.841 | 19.11 | 0.9751 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 12.45940 | 9.141 | 19.11 | 0.0249 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.53 | Call | | | 1,212.07230 | 1,510.463 | 18.10 | 0.9626 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.53 | Put | | | 26.17230 | 13.763 | 18.10 | 0.0374 | 0.00 | 0 | 36,230 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.20 | Call | | | 1,525.41490 | 1,834.372 | 19.55 | 0.9791 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.20 | Put | | | 9.51490 | 7.672 | 19.55 | 0.0209 | 0.00 | 0 | 700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,437.93730 | 1,745.682 | 19.15 | 0.9755 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 12.03730 | 8.982 | 19.15 | 0.0245 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Call | | | 658.77880 | 910.013 | 18.29 | 0.8327 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Put | | | 142.87880 | 83.313 | 18.29 | 0.1673 | 0.00 | 0 | 5,150 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,418.79390 | 1,726.004 | 19.06 | 0.9746 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 12.89390 | 9.304 | 19.06 | 0.0254 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,239.78370 | 1,539.741 | 18.23 | 0.9645 | 0.00 | 0 | 53,633 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.50 | Put | | | 23.88370 | 13.041 | 18.23 | 0.0355 | 0.00 | 0 | 545 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.45 | Call | | | 497.26900 | 719.630 | 18.51 | 0.7483 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.45 | Put | | | 231.36900 | 142.930 | 18.51 | 0.2517 | 0.00 | 0 | 500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.00 | Call | | | 807.28020 | 1,078.356 | 18.20 | 0.8858 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.00 | Put | | | 91.38020 | 51.656 | 18.20 | 0.1142 | 1,549,686.00 | 30,000 | 79,677 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.10 | Call | | | 731.00670 | 992.737 | 18.25 | 0.8608 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.10 | Put | | | 115.10670 | 66.037 | 18.25 | 0.1392 | 0.00 | 0 | 50 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.66 | Call | | | 383.57840 | 579.764 | 18.76 | 0.6660 | 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 | 14.66 | Put | | | 327.67840 | 213.064 | 18.76 | 0.3340 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.25 | Call | | | 624.25600 | 869.835 | 18.31 | 0.8175 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.25 | Put | | | 158.35600 | 93.135 | 18.31 | 0.1825 | 0.00 | 0 | 51,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.43 | Call | | | 509.15240 | 733.903 | 18.49 | 0.7557 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.43 | Put | | | 223.25240 | 137.203 | 18.49 | 0.2443 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.75 | Call | | | 342.14020 | 525.568 | 18.87 | 0.6288 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.75 | Put | | | 376.24020 | 248.868 | 18.87 | 0.3712 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.46 | Call | | | 491.39610 | 712.555 | 18.52 | 0.7446 | 0.00 | 0 | 500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.46 | Put | | | 235.49610 | 145.855 | 18.52 | 0.2554 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.50 | Call | | | 468.36360 | 684.661 | 18.57 | 0.7294 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.50 | Put | | | 252.46360 | 157.961 | 18.57 | 0.2706 | 0.00 | 0 | 66,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.85 | Call | | | 301.28980 | 469.471 | 18.99 | 0.5869 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.85 | Put | | | 435.38980 | 292.771 | 18.99 | 0.4131 | 0.00 | 0 | 8,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.70 | Call | | | 364.20570 | 555.244 | 18.81 | 0.6496 | 0.00 | 0 | 50 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.70 | Put | | | 348.30570 | 228.544 | 18.81 | 0.3504 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.74 | Call | | | 346.46490 | 531.417 | 18.86 | 0.6330 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.74 | Put | | | 370.56490 | 244.717 | 18.86 | 0.3670 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.97 | Call | | | 257.75470 | 407.864 | 19.13 | 0.5364 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.97 | Put | | | 511.85470 | 351.164 | 19.13 | 0.4636 | 0.00 | 0 | 35,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.78 | Call | | | 329.43220 | 508.284 | 18.90 | 0.6163 | 0.00 | 0 | 25,500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.78 | Put | | | 393.53220 | 261.585 | 18.90 | 0.3837 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.80 | Call | | | 321.17860 | 496.977 | 18.93 | 0.6079 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.80 | Put | | | 405.27860 | 270.277 | 18.93 | 0.3921 | 0.00 | 0 | 26,500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Call | | | 176.85800 | 291.487 | 19.67 | 0.4231 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Put | | | 710.95800 | 514.787 | 19.67 | 0.5769 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Call | | | 271.62750 | 427.713 | 19.08 | 0.5532 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Put | | | 485.72750 | 331.013 | 19.08 | 0.4468 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.96 | Call | | | 261.16500 | 412.763 | 19.12 | 0.5406 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.96 | Put | | | 505.26500 | 346.063 | 19.12 | 0.4594 | 0.00 | 0 | 5,250 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.93 | Call | | | 67.20860 | 122.556 | 21.15 | 0.2122 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.93 | Put | | | 1,281.30860 | 1,025.856 | 21.15 | 0.7878 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.00 | Call | | | 247.75590 | 393.426 | 19.16 | 0.5238 | 0.00 | 0 | 56,883 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.00 | Put | | | 531.85590 | 366.726 | 19.16 | 0.4762 | 0.00 | 0 | 7,840 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.10 | Call | | | 216.82880 | 349.025 | 19.33 | 0.4824 | 0.00 | 0 | 17,283 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.10 | Put | | | 600.92880 | 422.325 | 19.33 | 0.5176 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.10 | Call | | | 52.44980 | 97.678 | 21.50 | 0.1752 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.10 | Put | | | 1,436.54980 | 1,170.978 | 21.50 | 0.8248 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.75 | Call | | | 87.26170 | 155.264 | 20.77 | 0.2580 | 0.00 | 0 | 7,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.75 | Put | | | 1,121.36170 | 878.564 | 20.77 | 0.7420 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.90 | Call | | | 70.20620 | 127.530 | 21.08 | 0.2193 | 0.00 | 0 | 900 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.90 | Put | | | 1,254.30620 | 1,000.830 | 21.08 | 0.7807 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.23 | Call | | | 42.90520 | 82.013 | 21.77 | 0.1508 | 0.00 | 0 | 750 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.23 | Put | | | 1,557.00520 | 1,285.313 | 21.77 | 0.8492 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.00 | Call | | | 60.69160 | 111.656 | 21.29 | 0.1962 | 0.00 | 0 | 650 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.00 | Put | | | 1,344.79160 | 1,084.956 | 21.29 | 0.8038 | 0.00 | 0 | 44,505 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.05 | Call | | | 56.42250 | 104.442 | 21.39 | 0.1855 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.05 | Put | | | 1,390.52250 | 1,127.742 | 21.39 | 0.8145 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.34 | Call | | | 35.94150 | 70.695 | 21.99 | 0.1325 | 0.00 | 0 | 5,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.34 | Put | | | 1,660.04150 | 1,383.995 | 21.99 | 0.8675 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.17 | Call | | | 47.22390 | 88.914 | 21.64 | 0.1616 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.17 | Put | | | 1,501.32390 | 1,232.214 | 21.64 | 0.8384 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.20 | Call | | | 45.01610 | 85.395 | 21.70 | 0.1561 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.20 | Put | | | 1,529.11610 | 1,258.695 | 21.70 | 0.8439 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.55 | Call | | | 25.52900 | 53.204 | 22.43 | 0.1032 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.55 | Put | | | 1,859.62900 | 1,576.504 | 22.43 | 0.8968 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.26 | Call | | | 40.88890 | 78.761 | 21.83 | 0.1456 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.26 | Put | | | 1,584.98890 | 1,312.061 | 21.83 | 0.8544 | 0.00 | 0 | 10,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.30 | Call | | | 38.33940 | 74.621 | 21.91 | 0.1389 | 0.00 | 0 | 1,200 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.30 | Put | | | 1,622.43940 | 1,347.921 | 21.91 | 0.8611 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.67 | Call | | | 20.95530 | 44.771 | 22.62 | 0.0887 | 0.00 | 0 | 38,250 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.67 | Put | | | 1,975.05530 | 1,688.071 | 22.62 | 0.9113 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.50 | Call | | | 27.70700 | 56.932 | 22.32 | 0.1096 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.50 | Put | | | 1,811.80700 | 1,530.232 | 22.32 | 0.8904 | 0.00 | 0 | 300 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.53 | Call | | | 26.37980 | 54.664 | 22.38 | 0.1057 | 0.00 | 0 | 36,230 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.53 | Put | | | 1,840.47980 | 1,557.964 | 22.38 | 0.8943 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.93 | Call | | | 13.61240 | 30.713 | 23.03 | 0.0635 | 0.00 | 0 | 700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.93 | Put | | | 2,227.71240 | 1,934.013 | 23.03 | 0.9365 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.63 | Call | | | 22.38390 | 47.428 | 22.55 | 0.0933 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.63 | Put | | | 1,936.48390 | 1,650.728 | 22.55 | 0.9067 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.65 | Call | | | 21.65820 | 46.081 | 22.58 | 0.0910 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.65 | Put | | | 1,955.75820 | 1,669.381 | 22.58 | 0.9090 | 0.00 | 0 | 14 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.05 | Call | | | 11.14090 | 25.786 | 23.22 | 0.0543 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.05 | Put | | | 2,345.24090 | 2,049.086 | 23.22 | 0.9457 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.81 | Call | | | 16.62030 | 36.563 | 22.84 | 0.0742 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.81 | Put | | | 2,110.72030 | 1,819.863 | 22.84 | 0.9258 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.92 | Call | | | 13.84110 | 31.163 | 23.01 | 0.0643 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.92 | Put | | | 2,217.94110 | 1,924.463 | 23.01 | 0.9357 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.79 | Call | | | 3.64490 | 8.769 | 24.40 | 0.0202 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.79 | Put | | | 3,077.74490 | 2,772.069 | 24.40 | 0.9798 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.95 | Call | | | 13.16590 | 29.832 | 23.06 | 0.0618 | 0.00 | 0 | 8,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.95 | Put | | | 2,247.26590 | 1,953.132 | 23.06 | 0.9382 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.00 | Call | | | 12.11190 | 27.737 | 23.14 | 0.0579 | 0.00 | 0 | 1,300 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.00 | Put | | | 2,296.21190 | 2,001.037 | 23.14 | 0.9421 | 0.00 | 0 | 201 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.15 | Call | | | 2.81530 | 5.413 | 25.09 | 0.0128 | 0.00 | 0 | 5,250 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.15 | Put | | | 3,436.91530 | 3,128.713 | 25.09 | 0.9872 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.06 | Call | | | 10.95630 | 25.413 | 23.24 | 0.0535 | 0.00 | 0 | 600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.06 | Put | | | 2,355.05630 | 2,058.713 | 23.24 | 0.9465 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.09 | Call | | | 10.42010 | 24.325 | 23.28 | 0.0515 | 0.00 | 0 | 10,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.09 | Put | | | 2,384.52010 | 2,087.625 | 23.28 | 0.9485 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.60 | Call | | | 2.14500 | 3.424 | 26.33 | 0.0081 | 0.00 | 0 | 25,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.60 | Put | | | 3,886.24500 | 3,576.724 | 26.33 | 0.9919 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.00 | Call | | | 3.12050 | 6.476 | 24.73 | 0.0152 | 0.00 | 0 | 14 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.00 | Put | | | 3,287.22050 | 2,979.776 | 24.73 | 0.9848 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.07 | Call | | | 2.97180 | 5.899 | 24.86 | 0.0139 | 0.00 | 0 | 17,500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.07 | Put | | | 3,357.07180 | 3,049.198 | 24.86 | 0.9861 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 19.00 | Call | | | 1.75570 | 2.361 | 27.43 | 0.0056 | 0.00 | 0 | 2,700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 19.00 | Put | | | 4,285.85570 | 3,975.661 | 27.43 | 0.9944 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.17 | Call | | | 2.77830 | 5.299 | 25.14 | 0.0125 | 0.00 | 0 | 6,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.17 | Put | | | 3,456.87830 | 3,148.599 | 25.14 | 0.9875 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.48 | Call | | | 2.29450 | 3.853 | 25.99 | 0.0091 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.48 | Put | | | 3,766.39450 | 3,457.153 | 25.99 | 0.9909 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2016 | Foreign Exchange Option | 14.54 | Call | | | 453.07650 | 664.295 | 18.66 | 0.7126 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2016 | Foreign Exchange Option | 14.54 | Put | | | 274.27650 | 174.495 | 18.66 | 0.2874 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2016 | Foreign Exchange Option | 16.09 | Call | | | 56.23920 | 103.284 | 21.50 | 0.1814 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/06/2016 | Foreign Exchange Option | 16.09 | Put | | | 1,427.43920 | 1,163.484 | 21.50 | 0.8186 | 0.00 | 0 | 0 |
| \$ / R | On | 15/06/2016 | Foreign Exchange Option | 14.61 | Call | | | 422.71190 | 625.174 | 18.78 | 0.6843 | 0.00 | 0 | 0 |
| \$ / R | On | 15/06/2016 | Foreign Exchange Option | 14.61 | Put | | | 310.91190 | 202.374 | 18.78 | 0.3157 | 0.00 | 0 | 0 |
| \$ / R | On | 21/06/2016 | Foreign Exchange Option | 14.56 | Call | | | 484.39340 | 692.020 | 18.65 | 0.7000 | 0.00 | 0 | 0 |
| \$ / R | On | 21/06/2016 | Foreign Exchange Option | 14.56 | Put | | | 304.79340 | 200.920 | 18.65 | 0.3000 | 0.00 | 0 | 1,000 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 16.61 | Call | | | 45.19280 | 79.573 | 22.45 | 0.1303 | 0.00 | 0 | 0 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 16.61 | Put | | | 1,906.69280 | 1,629.373 | 22.45 | 0.8697 | 0.00 | 0 | 0 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 16.64 | Call | | | 43.53980 | 76.844 | 22.50 | 0.1263 | 0.00 | 0 | 7,900 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 16.64 | Put | | | 1,935.03980 | 1,656.644 | 22.50 | 0.8737 | 0.00 | 0 | 0 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 15.17 | Call | | | 256.28210 | 388.278 | 19.57 | 0.4750 | 0.00 | 0 | 0 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 15.17 | Put | | | 677.78210 | 498.078 | 19.57 | 0.5250 | 0.00 | 0 | 7,900 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 17.04 | Call | | | 32.24940 | 56.329 | 23.09 | 0.0927 | 0.00 | 0 | 150 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 17.04 | Put | | | 2,311.84940 | 2,024.029 | 23.09 | 0.9073 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,304.24930 | 1,598.306 | 18.24 | 0.9442 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 13.50 | Put | | | 43.84930 | 26.006 | 18.24 | 0.0558 | 0.00 | 0 | 150 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 14.58 | Call | | | 514.18910 | 719.160 | 18.68 | 0.6894 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 14.58 | Put | | | 333.78910 | 226.860 | 18.68 | 0.3106 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Call | | | 52.47590 | 89.391 | 22.36 | 0.1394 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Put | | | 1,912.07590 | 1,637.091 | 22.36 | 0.8606 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,962.21070 | 3,273.708 | 23.58 | 0.9967 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Put | | | 1.81070 | 1.408 | 23.58 | 0.0033 | 0.00 | 0 | 250 |
| \$ / R | On | 29/06/2016 | Foreign Exchange Option | 14.72 | Call | | | 450.08650 | 639.723 | 18.88 | 0.6404 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2016 | Foreign Exchange Option | 14.72 | Put | | | 406.68650 | 284.323 | 18.88 | 0.3596 | 0.00 | 0 | 0 |
| \$ / R | On | 30/06/2016 | Foreign Exchange Option | 14.29 | Call | | | 696.40330 | 931.335 | 18.41 | 0.7807 | 0.00 | 0 | 0 |
| \$ / R | On | 30/06/2016 | Foreign Exchange Option | 14.29 | Put | | | 220.00330 | 142.935 | 18.41 | 0.2193 | 0.00 | 0 | 0 |
| \$ / R | On | 05/07/2016 | Foreign Exchange Option | 14.60 | Call | | | 540.71210 | 743.781 | 18.65 | 0.6812 | 0.00 | 0 | 0 |
| \$ / R | On | 05/07/2016 | Foreign Exchange Option | 14.60 | Put | | | 359.51210 | 250.180 | 18.65 | 0.3188 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/07/2016 | Foreign Exchange Option | 14.62 | Call | | | 565.54710 | 767.302 | 18.61 | 0.6744 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2016 | Foreign Exchange Option | 14.62 | Put | | | 383.54710 | 272.302 | 18.61 | 0.3256 | 6,535,250.40 | 24,000 | 0 |
| \$ / R | On | 12/07/2016 | Foreign Exchange Option | 15.04 | Call | | | 0.00000 | 539.236 | 19.16 | 0.5404 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2016 | Foreign Exchange Option | 15.04 | Put | | | 0.00000 | 464.236 | 19.16 | 0.4596 | 5,570,826.00 | 12,000 | 12,000 |
| \$ / R | On | 15/07/2016 | Foreign Exchange Option | 14.82 | Call | | | 485.36310 | 491.702 | 18.91 | 0.5138 | 0.00 | 0 | 0 |
| \$ / R | On | 15/07/2016 | Foreign Exchange Option | 14.82 | Put | | | 494.56310 | 500.902 | 18.91 | 0.4862 | 0.00 | 0 | 0 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 16.60 | Call | | | 117.98140 | 176.164 | 21.93 | 0.2071 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 16.60 | Put | | 1,874.58140 | 1,618.364 | 21.93 | 0.7929 | 0.00 | 0 | 7,229 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 18.19 | Call | | 33.30640 | 50.522 | 24.62 | 0.0676 | 0.00 | 0 | 7,229 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 18.19 | Put | | 3,379.90640 | 3,082.722 | 24.62 | 0.9324 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Call | | 77.20070 | 117.663 | 22.84 | 0.1447 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Put | | 2,360.80070 | 2,086.763 | 22.84 | 0.8553 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.45 | Call | | 59.32560 | 91.472 | 23.38 | 0.1155 | 0.00 | 0 | 150 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.45 | Put | | 2,662.92560 | 2,380.572 | 23.38 | 0.8845 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Call | | 3,051.53630 | 3,365.117 | 22.05 | 0.9923 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Put | | 5.13630 | 4.217 | 22.05 | 0.0077 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 13.50 | Call | | 1,424.09160 | 1,715.596 | 18.31 | 0.9138 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 13.50 | Put | | 77.69160 | 54.696 | 18.31 | 0.0862 | 0.00 | 0 | 150 |
| \$ / R | On | 28/07/2016 | Foreign Exchange Option | 14.78 | Call | | 563.94960 | 753.639 | 18.75 | 0.6288 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2016 | Foreign Exchange Option | 14.78 | Put | | 494.64960 | 369.739 | 18.75 | 0.3712 | 0.00 | 0 | 0 |
| \$ / R | On | 05/08/2016 | Foreign Exchange Option | 15.10 | Call | | 0.00000 | 628.542 | 19.13 | 0.5433 | 0.00 | 0 | 0 |
| \$ / R | On | 05/08/2016 | Foreign Exchange Option | 15.10 | Put | | 0.00000 | 540.142 | 19.13 | 0.4567 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Call | | 2,219.06970 | 2,526.694 | 19.23 | 0.9678 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Put | | 27.96970 | 19.894 | 19.23 | 0.0322 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Call | | 358.68890 | 486.750 | 19.78 | 0.4418 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Put | | 987.58890 | 799.950 | 19.78 | 0.5582 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2016 | Foreign Exchange Option | 16.61 | Call | | 167.55720 | 236.762 | 21.71 | 0.2417 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2016 | Foreign Exchange Option | 16.61 | Put | | 1,874.35720 | 1,627.562 | 21.71 | 0.7583 | 0.00 | 0 | 0 |
| \$ / R | On | 17/08/2016 | Foreign Exchange Option | 17.39 | Call | | 98.85180 | 143.315 | 22.98 | 0.1546 | 0.00 | 0 | 5,000 |
| \$ / R | On | 17/08/2016 | Foreign Exchange Option | 17.39 | Put | | 2,579.65180 | 2,307.815 | 22.98 | 0.8454 | 0.00 | 0 | 0 |
| \$ / R | On | 17/08/2016 | Foreign Exchange Option | 15.84 | Call | | 302.36610 | 411.092 | 20.30 | 0.3787 | 0.00 | 0 | 0 |
| \$ / R | On | 17/08/2016 | Foreign Exchange Option | 15.84 | Put | | 1,233.16610 | 1,025.592 | 20.30 | 0.6213 | 0.00 | 0 | 5,000 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 13.50 | Call | | 1,546.25110 | 1,834.478 | 18.16 | 0.8951 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 13.50 | Put | | 109.85110 | 81.078 | 18.16 | 0.1049 | 0.00 | 0 | 150 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Call | | 94.75900 | 135.650 | 23.35 | 0.1412 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Put | | 2,858.35900 | 2,582.250 | 23.35 | 0.8588 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.93 | Call | | 81.65160 | 117.544 | 23.70 | 0.1241 | 0.00 | 0 | 150 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.93 | Put | | 3,075.25160 | 2,794.144 | 23.70 | 0.8759 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Call | | 3,144.11980 | 3,459.889 | 20.42 | 0.9895 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Put | | 7.71980 | 6.489 | 20.42 | 0.0105 | 0.00 | 0 | 250 |
| \$ / R | On | 29/08/2016 | Foreign Exchange Option | 15.14 | Call | | 552.39220 | 717.359 | 19.06 | 0.5512 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2016 | Foreign Exchange Option | 15.14 | Put | | 746.99220 | 594.659 | 19.06 | 0.4488 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.80 | Call | | 106.45380 | 149.349 | 23.30 | 0.1474 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.80 | Put | | 2,936.85380 | 2,661.849 | 23.30 | 0.8526 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.50 | Call | | 1,588.60040 | 1,875.164 | 17.96 | 0.8917 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.50 | Put | | 119.00040 | 87.664 | 17.96 | 0.1083 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.70 | Call | | 1,427.91310 | 1,703.086 | 17.91 | 0.8640 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.70 | Put | | 158.31310 | 115.586 | 17.91 | 0.1360 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.74 | Call | | 110.43580 | 154.739 | 23.21 | 0.1521 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.74 | Put | | 2,880.83580 | 2,607.239 | 23.21 | 0.8479 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 13.78 | Call | | 1,374.84860 | 1,645.168 | 17.93 | 0.8504 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 13.78 | Put | | 179.24860 | 131.468 | 17.93 | 0.1496 | 0.00 | 0 | 48,990 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 17.30 | Call | | 149.81270 | 206.952 | 22.56 | 0.1950 | 0.00 | 0 | 48,990 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 17.30 | Put | | | 2,474.21270 | 2,213.252 | 22.56 | 0.8050 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 17.80 | Call | | | 112.07680 | 156.298 | 23.29 | 0.1515 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 17.80 | Put | | | 2,933.47680 | 2,659.498 | 23.29 | 0.8485 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,601.20960 | 1,887.290 | 17.98 | 0.8901 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 13.50 | Put | | | 122.60960 | 90.490 | 17.98 | 0.1099 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 14.95 | Call | | | 691.25840 | 876.194 | 18.79 | 0.6051 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 14.95 | Put | | | 650.55840 | 516.994 | 18.79 | 0.3949 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 18.71 | Call | | | 79.53830 | 105.563 | 24.89 | 0.1028 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 18.71 | Put | | | 3,798.83830 | 3,506.363 | 24.89 | 0.8972 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,802.95820 | 2,095.121 | 17.94 | 0.9130 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 96.25820 | 69.721 | 17.94 | 0.0870 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,794.30990 | 2,086.173 | 17.93 | 0.9119 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 97.60990 | 70.773 | 17.93 | 0.0881 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,785.67650 | 2,077.238 | 17.93 | 0.9108 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 98.97650 | 71.838 | 17.93 | 0.0892 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.70 | Call | | | 1,480.41330 | 1,754.968 | 17.87 | 0.8592 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.70 | Put | | | 171.61330 | 127.168 | 17.87 | 0.1408 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.50 | Call | | | 940.40850 | 1,160.718 | 18.24 | 0.7092 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.50 | Put | | | 431.60850 | 332.918 | 18.24 | 0.2908 | 0.00 | 0 | 73,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.70 | Call | | | 834.19920 | 1,037.636 | 18.42 | 0.6649 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.70 | Put | | | 525.39920 | 409.836 | 18.42 | 0.3351 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 15.00 | Call | | | 693.61430 | 875.944 | 18.83 | 0.5966 | 0.00 | 0 | 1,300 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 15.00 | Put | | | 684.81430 | 548.144 | 18.83 | 0.4034 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,800.07310 | 2,090.481 | 17.80 | 0.9106 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 101.27310 | 72.681 | 17.80 | 0.0894 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.36 | Call | | | 305.06170 | 399.228 | 20.95 | 0.3294 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.36 | Put | | | 1,656.26170 | 1,431.428 | 20.95 | 0.6706 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.51 | Call | | | 279.49850 | 367.014 | 21.21 | 0.3069 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.51 | Put | | | 1,780.69850 | 1,549.214 | 21.21 | 0.6931 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.60 | Call | | | 886.02230 | 1,096.538 | 18.29 | 0.6875 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.60 | Put | | | 477.22230 | 368.738 | 18.29 | 0.3125 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.70 | Call | | | 248.79320 | 330.248 | 21.54 | 0.2806 | 0.00 | 0 | 1,600 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.70 | Put | | | 1,939.99320 | 1,702.448 | 21.54 | 0.7194 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.86 | Call | | | 225.71410 | 302.461 | 21.82 | 0.2601 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.86 | Put | | | 2,076.91410 | 1,834.661 | 21.82 | 0.7399 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.27 | Call | | | 321.57310 | 420.024 | 20.79 | 0.3436 | 0.00 | 0 | 21,500 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.27 | Put | | | 1,582.77310 | 1,362.224 | 20.79 | 0.6564 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.50 | Call | | | 154.10750 | 209.984 | 22.73 | 0.1899 | 0.00 | 0 | 405 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.50 | Put | | | 2,645.30750 | 2,382.184 | 22.73 | 0.8101 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.70 | Call | | | 137.20790 | 187.723 | 23.01 | 0.1720 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.70 | Put | | | 2,828.40790 | 2,559.923 | 23.01 | 0.8280 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.66 | Call | | | 254.94810 | 337.635 | 21.47 | 0.2859 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.66 | Put | | | 1,906.14810 | 1,669.835 | 21.47 | 0.7141 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,808.67900 | 2,099.374 | 17.80 | 0.9117 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 99.87900 | 71.574 | 17.80 | 0.0883 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 19.55 | Call | | | 65.61130 | 86.880 | 26.72 | 0.0810 | 0.00 | 0 | 17,500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 19.55 | Put | | | 4,606.81130 | 4,309.080 | 26.72 | 0.9190 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.00 | Call | | | 207.39940 | 279.319 | 22.03 | 0.2430 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.00 | Put | | | 2,198.59940 | 1,951.519 | 22.03 | 0.7570 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.24 | Call | | | 1,860.62750 | 2,153.014 | 17.79 | 0.9183 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.24 | Put | | | 91.82750 | 65.214 | 17.79 | 0.0817 | 0.00 | 0 | 405 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,817.30000 | 2,108.282 | 17.80 | 0.9128 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 98.50000 | 70.482 | 17.80 | 0.0872 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.41 | Call | | | 111.59590 | 144.936 | 23.95 | 0.1318 | 0.00 | 0 | 150 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.41 | Put | | | 3,485.69590 | 3,199.236 | 23.95 | 0.8682 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Call | | | 3,245.90860 | 3,564.219 | 19.08 | 0.9873 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Put | | | 10.00860 | 8.519 | 19.08 | 0.0127 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,675.43150 | 1,958.387 | 17.79 | 0.8844 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 13.50 | Put | | | 139.53150 | 102.687 | 17.79 | 0.1156 | 0.00 | 0 | 150 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Call | | | 118.54650 | 157.038 | 23.72 | 0.1419 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Put | | | 3,332.64650 | 3,051.338 | 23.72 | 0.8581 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Call | | | 140.50860 | 174.781 | 24.33 | 0.1414 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Put | | | 3,790.10860 | 3,502.181 | 24.33 | 0.8586 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.85 | Call | | | 137.08510 | 170.423 | 24.50 | 0.1378 | 0.00 | 0 | 150 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.85 | Put | | | 3,866.68510 | 3,577.823 | 24.50 | 0.8622 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Call | | | 3,331.82540 | 3,652.540 | 18.19 | 0.9861 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Put | | | 11.42540 | 9.940 | 18.19 | 0.0139 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,780.85150 | 2,060.053 | 17.49 | 0.8791 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 13.50 | Put | | | 160.45150 | 117.453 | 17.49 | 0.1209 | 0.00 | 0 | 150 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,902.41130 | 2,179.588 | 17.26 | 0.8745 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 13.50 | Put | | | 181.51130 | 133.888 | 17.26 | 0.1255 | 0.00 | 0 | 150 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Call | | | 163.37770 | 199.376 | 25.22 | 0.1428 | 0.00 | 0 | 400 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Put | | | 4,342.47770 | 4,053.676 | 25.22 | 0.8572 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Call | | | 3,433.95640 | 3,759.200 | 17.82 | 0.9829 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Put | | | 13.05640 | 13.500 | 17.82 | 0.0171 | 0.00 | 0 | 250 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Call | | | 2,678.70650 | 2,992.274 | 16.21 | 0.9572 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Put | | | 48.80650 | 36.274 | 16.21 | 0.0428 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Call | | | 2,669.66150 | 2,982.981 | 16.22 | 0.9565 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Put | | | 49.76150 | 36.981 | 16.22 | 0.0435 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Call | | | 2,660.62900 | 2,973.698 | 16.23 | 0.9558 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Put | | | 50.72900 | 37.698 | 16.23 | 0.0442 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | | 2,133.87500 | 2,414.429 | 17.02 | 0.8944 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | | 158.67500 | 112.729 | 17.02 | 0.1056 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.35 | Call | | | 2,102.32390 | 2,381.411 | 17.09 | 0.8895 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.35 | Put | | | 167.12390 | 119.711 | 17.09 | 0.1105 | 0.00 | 0 | 6,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.70 | Call | | | 1,833.87850 | 2,105.362 | 17.69 | 0.8419 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Put | | | 14.08950 | 12.287 | 16.95 | 0.0157 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.22 | Put | | | 140.73970 | 98.053 | 16.87 | 0.0949 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | | 2,149.76010 | 2,431.044 | 16.99 | 0.8969 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | | 154.56010 | 109.344 | 16.99 | 0.1031 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.30 | Call | | | 81.49170 | 115.916 | 26.45 | 0.0841 | 0.00 | 0 | 69,895 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.30 | Put | | | 6,096.29170 | 5,804.216 | 26.45 | 0.9159 | 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 | 11.80 | Call | | | 3,499.28950 | 3,823.987 | 16.95 | 0.9843 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Put | | | 7,757.47950 | 7,447.819 | 26.45 | 0.9597 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Call | | | 3.50640 | 6.175 | 26.45 | 0.0062 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Put | | | 11,658.30640 | 11,334.475 | 26.45 | 0.9938 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.90 | Call | | | 100.23380 | 140.525 | 26.45 | 0.0989 | 0.00 | 0 | 32,200 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.90 | Put | | | 5,715.03380 | 5,428.825 | 26.45 | 0.9011 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.22 | Call | | | 2,205.93970 | 2,489.753 | 16.87 | 0.9051 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.00 | Put | | | 5,810.00360 | 5,522.255 | 26.45 | 0.9050 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.24 | Call | | | 84.07660 | 119.333 | 26.45 | 0.0862 | 0.00 | 0 | 5,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.24 | Put | | | 6,038.87660 | 5,747.633 | 26.45 | 0.9138 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.30 | Call | | | 135.98860 | 186.605 | 26.45 | 0.1253 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.30 | Put | | | 5,150.78860 | 4,874.905 | 26.45 | 0.8747 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Call | | | 32.67950 | 49.519 | 26.45 | 0.0403 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.36 | Put | | | 5,206.74320 | 4,929.740 | 26.45 | 0.8775 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Call | | | 105.51080 | 147.392 | 26.45 | 0.1030 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Put | | | 5,620.31080 | 5,335.692 | 26.45 | 0.8970 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.95 | Call | | | 161.95520 | 219.509 | 26.45 | 0.1433 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.95 | Put | | | 4,826.75520 | 4,557.809 | 26.45 | 0.8567 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.00 | Call | | | 95.20360 | 133.955 | 26.45 | 0.0950 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.08 | Put | | | 4,946.62060 | 4,675.016 | 26.45 | 0.8636 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.16 | Call | | | 145.87700 | 199.185 | 26.45 | 0.1323 | 0.00 | 0 | 6,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.16 | Put | | | 5,020.67700 | 4,747.485 | 26.45 | 0.8677 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.70 | Call | | | 183.20630 | 231.386 | 25.95 | 0.1517 | 0.00 | 0 | 1,365 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.70 | Put | | | 4,598.00630 | 4,319.686 | 25.95 | 0.8483 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.36 | Call | | | 131.94320 | 181.440 | 26.45 | 0.1225 | 0.00 | 0 | 368 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Put | | | 4,643.56250 | 4,367.213 | 26.05 | 0.8500 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Call | | | 173.56010 | 226.019 | 26.17 | 0.1479 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Put | | | 4,698.36010 | 4,424.319 | 26.17 | 0.8521 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.00 | Call | | | 226.92470 | 272.474 | 24.54 | 0.1805 | 0.00 | 0 | 2,310 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.00 | Put | | | 3,941.72470 | 3,660.774 | 24.54 | 0.8195 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.08 | Call | | | 151.82060 | 206.716 | 26.45 | 0.1364 | 0.00 | 0 | 600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.15 | Put | | | 4,083.64430 | 3,800.843 | 24.84 | 0.8264 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.25 | Call | | | 213.76010 | 256.290 | 25.04 | 0.1693 | 0.00 | 0 | 10,303 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.25 | Put | | | 4,178.56010 | 3,894.590 | 25.04 | 0.8307 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.45 | Call | | | 261.92910 | 315.424 | 23.43 | 0.2097 | 0.00 | 0 | 1,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.45 | Put | | | 3,426.72910 | 3,153.724 | 23.43 | 0.7903 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Call | | | 178.76250 | 228.913 | 26.05 | 0.1500 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.89 | Put | | | 3,838.01980 | 3,558.506 | 24.32 | 0.8142 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.98 | Call | | | 228.04430 | 273.850 | 24.50 | 0.1815 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.98 | Put | | | 3,922.84430 | 3,642.150 | 24.50 | 0.8185 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.00 | Call | | | 298.33870 | 370.436 | 22.79 | 0.2425 | 0.00 | 0 | 1,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.00 | Put | | | 3,013.13870 | 2,758.735 | 22.79 | 0.7575 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.15 | Call | | | 218.84430 | 262.543 | 24.84 | 0.1736 | 0.00 | 0 | 83,003 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.06 | Put | | | 3,067.79680 | 2,810.558 | 22.88 | 0.7622 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Call | | | 264.84920 | 319.003 | 23.35 | 0.2121 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Put | | | 3,389.64920 | 3,117.303 | 23.35 | 0.7879 | 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 | 16.96 | Call | | | 451.01610 | 554.506 | 21.41 | 0.3432 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.96 | Put | | | 2,125.81610 | 1,902.806 | 21.41 | 0.6568 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.89 | Call | | | 233.21980 | 280.206 | 24.32 | 0.1858 | 0.00 | 0 | 17,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.51 | Put | | | 2,585.71300 | 2,344.625 | 22.14 | 0.7145 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.69 | Call | | | 336.21490 | 416.449 | 22.38 | 0.2688 | 0.00 | 0 | 3,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.69 | Put | | | 2,741.01490 | 2,494.749 | 22.38 | 0.7312 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Call | | | 490.13460 | 600.282 | 21.12 | 0.3667 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Put | | | 1,964.93460 | 1,748.582 | 21.12 | 0.6333 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.06 | Call | | | 292.99680 | 362.258 | 22.88 | 0.2378 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.83 | Put | | | 2,020.81550 | 1,802.201 | 21.22 | 0.6417 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.91 | Call | | | 460.44760 | 565.757 | 21.34 | 0.3490 | 0.00 | 0 | 20,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.91 | Put | | | 2,085.24760 | 1,864.056 | 21.34 | 0.6510 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.47 | Call | | | 553.73910 | 674.040 | 20.70 | 0.4034 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.47 | Put | | | 1,738.53910 | 1,532.340 | 20.70 | 0.5966 | 0.00 | 0 | 1,365 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.51 | Call | | | 360.91300 | 446.325 | 22.14 | 0.2855 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.53 | Put | | | 1,784.78670 | 1,576.266 | 20.79 | 0.6044 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Call | | | 504.72950 | 617.199 | 21.02 | 0.3753 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Put | | | 1,909.52950 | 1,695.499 | 21.02 | 0.6247 | 0.00 | 0 | 6,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.00 | Call | | | 674.72640 | 816.946 | 20.03 | 0.4699 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.00 | Put | | | 1,389.52640 | 1,205.246 | 20.03 | 0.5301 | 0.00 | 0 | 32,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.83 | Call | | | 476.01550 | 583.901 | 21.22 | 0.3583 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.20 | Put | | | 1,534.71470 | 1,340.341 | 20.30 | 0.5595 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Call | | | 570.08190 | 693.356 | 20.60 | 0.4128 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Put | | | 1,684.88190 | 1,481.656 | 20.60 | 0.5872 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.50 | Call | | | 838.11520 | 1,008.351 | 19.38 | 0.5492 | 0.00 | 0 | 750 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.50 | Put | | | 1,052.91520 | 896.651 | 19.38 | 0.4508 | 0.00 | 0 | 69,895 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.53 | Call | | | 539.98670 | 657.966 | 20.79 | 0.3956 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.57 | Put | | | 1,097.50010 | 937.127 | 19.46 | 0.4624 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.80 | Call | | | 734.95780 | 888.501 | 19.76 | 0.5007 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.80 | Put | | | 1,249.75780 | 1,076.801 | 19.76 | 0.4993 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.20 | Call | | | 957.15380 | 1,144.722 | 19.01 | 0.5998 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.20 | Put | | | 871.95380 | 733.022 | 19.01 | 0.4002 | 0.00 | 0 | 6,985 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.20 | Call | | | 619.91470 | 752.041 | 20.30 | 0.4405 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.21 | Put | | | 877.68230 | 738.211 | 19.02 | 0.4019 | 0.00 | 0 | 3,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.40 | Call | | | 875.83000 | 1,052.010 | 19.25 | 0.5658 | 0.00 | 0 | 86,321 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.40 | Put | | | 990.63000 | 840.310 | 19.25 | 0.4342 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.91 | Call | | | 1,089.03880 | 1,292.478 | 18.65 | 0.6499 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.91 | Put | | | 713.83880 | 590.778 | 18.65 | 0.3501 | 0.00 | 0 | 100 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.57 | Call | | | 812.70010 | 978.827 | 19.46 | 0.5376 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.98 | Put | | | 750.55950 | 623.631 | 18.74 | 0.3622 | 0.00 | 0 | 1,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Call | | | 1,046.42260 | 1,244.892 | 18.76 | 0.6343 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Put | | | 761.22260 | 633.192 | 18.76 | 0.3657 | 0.00 | 0 | 27,368 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.63 | Call | | | 1,231.72140 | 1,450.760 | 18.30 | 0.6986 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.63 | Put | | | 576.52140 | 469.060 | 18.30 | 0.3014 | 0.00 | 0 | 5,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.21 | Call | | | 952.88230 | 1,139.911 | 19.02 | 0.5981 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.70 | Put | | | 609.39180 | 498.020 | 18.39 | 0.3135 | 0.00 | 0 | 4,000 |

| 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 | 14.80 | Call | | 1,143.24710 | 1,352.798 | 18.51 | 0.6691 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.80 | Put | | 658.04710 | 541.098 | 18.51 | 0.3309 | 0.00 | 0 | 40,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Call | | 1,986.69050 | 2,260.225 | 17.35 | 0.8700 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Put | | 201.49050 | 148.525 | 17.35 | 0.1300 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.98 | Call | | 1,055.75950 | 1,255.331 | 18.74 | 0.6378 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.70 | Put | | 248.67850 | 193.662 | 17.69 | 0.1581 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.50 | Call | | 1,303.31080 | 1,532.611 | 18.22 | 0.7204 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.50 | Put | | 518.11080 | 420.911 | 18.22 | 0.2796 | 0.00 | 0 | 8,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | 2,141.80840 | 2,422.727 | 17.01 | 0.8956 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | 156.60840 | 111.027 | 17.01 | 0.1044 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.70 | Call | | 1,194.59180 | 1,409.720 | 18.39 | 0.6865 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Call | | 1,184.96950 | 1,373.968 | 19.02 | 0.6088 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Put | | 998.76950 | 856.268 | 19.02 | 0.3912 | 0.00 | 0 | 7,160 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.70 | Call | | 1,051.22400 | 1,225.049 | 19.47 | 0.5606 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.70 | Put | | 1,205.02400 | 1,047.349 | 19.47 | 0.4394 | 0.00 | 0 | 6,370 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.74 | Call | | 1,036.50830 | 1,208.695 | 19.52 | 0.5551 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.74 | Put | | 1,230.30830 | 1,070.995 | 19.52 | 0.4449 | 0.00 | 0 | 3,200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Call | | 733.39280 | 862.229 | 20.78 | 0.4279 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Put | | 1,937.19280 | 1,734.529 | 20.78 | 0.5721 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | 676.03040 | 796.095 | 21.11 | 0.4007 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | 2,129.83040 | 1,918.395 | 21.11 | 0.5993 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.43 | Call | | 430.28800 | 513.774 | 22.89 | 0.2752 | 0.00 | 0 | 90 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.43 | Put | | 3,314.08800 | 3,066.074 | 22.89 | 0.7248 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.44 | Call | | 429.00640 | 512.274 | 22.91 | 0.2745 | 0.00 | 0 | 7,160 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.44 | Put | | 3,322.80640 | 3,074.574 | 22.91 | 0.7255 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.00 | Call | | 372.02440 | 436.864 | 23.58 | 0.2379 | 0.00 | 0 | 6,370 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.00 | Put | | 3,825.82440 | 3,559.164 | 23.58 | 0.7621 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.38 | Call | | 342.81280 | 402.483 | 24.24 | 0.2189 | 0.00 | 0 | 3,200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.38 | Put | | 4,176.61280 | 3,904.783 | 24.24 | 0.7811 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Call | | 1,193.34910 | 1,383.297 | 18.99 | 0.6117 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Put | | 987.14910 | 845.597 | 18.99 | 0.3883 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Call | | 1,189.15150 | 1,378.624 | 19.00 | 0.6103 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Put | | 992.95150 | 850.924 | 19.00 | 0.3897 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Call | | 181.81260 | 237.134 | 26.34 | 0.1344 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Put | | 6,055.61260 | 5,779.434 | 26.34 | 0.8656 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.23 | Call | | 1,240.54510 | 1,435.784 | 18.84 | 0.6278 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.23 | Put | | 924.34510 | 788.084 | 18.84 | 0.3722 | 0.00 | 0 | 90 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Call | | 1,446.05450 | 1,640.170 | 19.31 | 0.6184 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Put | | 1,133.65450 | 995.070 | 19.31 | 0.3816 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Call | | 1,441.90040 | 1,635.610 | 19.33 | 0.6172 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Put | | 1,139.50040 | 1,000.510 | 19.33 | 0.3828 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Call | | 1,437.76640 | 1,631.071 | 19.34 | 0.6160 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Put | | 1,145.36640 | 1,005.971 | 19.34 | 0.3840 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Call | | 1,085.97620 | 1,232.804 | 21.48 | 0.4553 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Put | | 2,425.07620 | 2,245.404 | 21.48 | 0.5447 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Call | | 1,083.41970 | 1,229.968 | 21.49 | 0.4545 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Put | | | 2,432.51970 | 2,252.568 | 21.49 | 0.5455 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Call | | | 1,088.53310 | 1,235.649 | 21.47 | 0.4561 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Put | | | 2,417.63310 | 2,238.249 | 21.47 | 0.5439 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 15,337,077.40 | 71,000 | 1,785,500 |
| Total \$ / R | | | | | | | | | | | | 1,215,454,110.60 | 150,734 | 2,641,226 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Future | | | 15.02670 | | 14.71590 | | | 0.0000 | 1,352,403.00 | 90 | 930 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Future | | | 15.32780 | | 15.00880 | | | 0.0000 | 0.00 | 0 | 336 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Future | | | 15.61170 | | 15.28520 | | | 0.0000 | 0.00 | 0 | 25 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Future | | | 15.87770 | | 15.54620 | | | 0.0000 | 0.00 | 0 | 54 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 1,352,403.00 | 90 | 1,345 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.44 | Call | | | 129,569.69310 | 159,841.477 | 18.49 | 0.9681 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.44 | Put | | | 1,979.69310 | 1,171.476 | 18.49 | 0.0319 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.45 | Call | | | 128,633.49950 | 158,862.542 | 18.45 | 0.9675 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.45 | Put | | | 2,043.49950 | 1,192.542 | 18.45 | 0.0325 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.46 | Call | | | 127,698.98970 | 157,884.042 | 18.40 | 0.9669 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.46 | Put | | | 2,108.98970 | 1,214.042 | 18.40 | 0.0331 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Option | 15.01 | Call | | | 68,942.18170 | 87,093.573 | 18.84 | 0.5944 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Option | 15.01 | Put | | | 69,062.18170 | 55,313.573 | 18.84 | 0.4056 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Option | 14.99 | Call | | | 69,795.19600 | 88,097.596 | 18.81 | 0.5989 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Option | 14.99 | Put | | | 67,915.19600 | 54,317.596 | 18.81 | 0.4011 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Option | 15.00 | Call | | | 69,361.43370 | 87,594.375 | 18.83 | 0.5966 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Option | 15.00 | Put | | | 68,481.43370 | 54,814.375 | 18.83 | 0.4034 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 14.99 | Call | | | 104,871.66250 | 124,713.950 | 18.68 | 0.6363 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 14.99 | Put | | | 75,351.66250 | 62,543.950 | 18.68 | 0.3637 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Call | | | 104,413.13660 | 124,197.174 | 18.70 | 0.6346 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Put | | | 75,893.13660 | 63,027.175 | 18.70 | 0.3654 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 15.01 | Call | | | 103,956.51980 | 123,682.821 | 18.71 | 0.6328 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 15.01 | Put | | | 76,436.51980 | 63,512.821 | 18.71 | 0.3672 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | | 212,983.04440 | 191,839.534 | 21.11 | 0.5993 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.01 | Call | | | 67,385.72970 | 79,358.200 | 21.13 | 0.3996 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.01 | Put | | | 213,765.72970 | 192,588.200 | 21.13 | 0.6004 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 16.99 | Call | | | 67,821.77870 | 79,861.844 | 21.10 | 0.4017 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 16.99 | Put | | | 212,201.77870 | 191,091.844 | 21.10 | 0.5983 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | | 67,603.04440 | 79,609.533 | 21.11 | 0.4007 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 1,352,403.00 | 90 | 1,345 |
| £ / R | On | 31/05/2016 | Foreign Exchange Future | | | 21.70240 | | 21.35740 | | | 0.0000 | 0.00 | 0 | 123 |
| £ / R | On | 13/06/2016 | Foreign Exchange Future | | | 21.76120 | | 21.41510 | | | 0.0000 | 49,071,506.00 | 2,255 | 58,240 |
| £ / R | On | 08/09/2016 | Foreign Exchange Future | | | 22.15630 | | 21.80090 | | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Future | | | 22.20770 | | 21.85110 | | | 0.0000 | 15,545,390.00 | 700 | 24,375 |
| £ / R | On | 19/12/2016 | Foreign Exchange Future | | | 22.63500 | | 22.26820 | | | 0.0000 | 3,327,345.00 | 147 | 152 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| £ / R | On | 13/03/2017 | Foreign Exchange Future | | | 23.03850 | | 22.66520 | | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 25/04/2017 | Foreign Exchange Future | | | 23.24890 | | 22.87310 | | | 0.0000 | 0.00 | 0 | 73 |
| £ / R | On | 19/06/2017 | Foreign Exchange Future | | | 23.46430 | | 23.08860 | | | 0.0000 | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | | 67,944,241.00 | 3,102 | 82,963 |
| £ / R | On | 31/05/2016 | Foreign Exchange Option | 21.57 | Call | | | 241.63920 | 409.991 | 14.47 | 0.5695 | 0.00 | 0 | 0 |
| £ / R | On | 31/05/2016 | Foreign Exchange Option | 21.57 | Put | | | 454.23920 | 277.591 | 14.47 | 0.4305 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Call | | | 1,014.35540 | 1,326.362 | 14.83 | 0.8944 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Put | | | 89.25540 | 55.162 | 14.83 | 0.1056 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Call | | | 1,006.22710 | 1,317.144 | 14.81 | 0.8930 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Put | | | 91.12710 | 55.944 | 14.81 | 0.1070 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Call | | | 998.12990 | 1,307.938 | 14.78 | 0.8916 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Put | | | 93.02990 | 56.738 | 14.78 | 0.1084 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 24.30 | Call | | | 10.63750 | 15.761 | 17.74 | 0.0322 | 0.00 | 0 | 1,300 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 24.30 | Put | | | 2,895.53750 | 2,554.561 | 17.74 | 0.9678 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 26.50 | Call | | | 4.14820 | 4.414 | 24.23 | 0.0078 | 0.00 | 0 | 2,600 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 26.50 | Put | | | 5,089.04820 | 4,743.214 | 24.23 | 0.9922 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.27 | Call | | | 629.05110 | 800.496 | 16.38 | 0.4982 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.27 | Put | | | 1,098.15110 | 914.196 | 16.38 | 0.5018 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 25.85 | Call | | | 64.88260 | 95.405 | 18.62 | 0.0886 | 0.00 | 0 | 12,264 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 25.85 | Put | | | 4,113.98260 | 3,789.105 | 18.62 | 0.9114 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 21.20 | Call | | | 1,132.81280 | 1,371.872 | 15.79 | 0.6986 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 21.20 | Put | | | 531.91280 | 415.572 | 15.79 | 0.3014 | 0.00 | 0 | 12,264 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.25 | Call | | | 636.47670 | 808.877 | 16.37 | 0.5018 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.25 | Put | | | 1,085.57670 | 902.577 | 16.37 | 0.4982 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.26 | Call | | | 632.75760 | 804.680 | 16.38 | 0.5000 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.26 | Put | | | 1,091.85760 | 908.380 | 16.38 | 0.5000 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.99 | Call | | | 473.63690 | 605.945 | 17.08 | 0.3908 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.99 | Put | | | 1,612.53690 | 1,388.245 | 17.08 | 0.6092 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.00 | Call | | | 471.12670 | 602.865 | 17.08 | 0.3893 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.00 | Put | | | 1,620.02670 | 1,395.165 | 17.08 | 0.6107 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.01 | Call | | | 468.62920 | 599.795 | 17.09 | 0.3878 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.01 | Put | | | 1,627.52920 | 1,402.095 | 17.09 | 0.6122 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 20.51 | Call | | | 1,640.94560 | 1,935.362 | 15.71 | 0.8083 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 20.51 | Put | | | 299.84560 | 237.662 | 15.71 | 0.1917 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Put | | | 4,916.51030 | 4,605.033 | 20.73 | 0.8360 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.65 | Call | | | 1,071.67750 | 1,264.114 | 17.79 | 0.5262 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.65 | Put | | | 1,453.47750 | 1,279.114 | 17.79 | 0.4738 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Call | | | 944.71880 | 1,120.588 | 18.03 | 0.4826 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Put | | | 1,686.51880 | 1,495.588 | 18.03 | 0.5174 | 0.00 | 0 | 783 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 24.46 | Put | | | 2,765.29340 | 2,514.096 | 19.10 | 0.6690 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 21.41 | Call | | | 1,641.97720 | 1,898.662 | 17.07 | 0.6840 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 21.41 | Put | | | 783.77720 | 673.662 | 17.07 | 0.3160 | 0.00 | 0 | 4,885 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.63 | Call | | | 1,079.18390 | 1,272.677 | 17.77 | 0.5287 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.63 | Put | | | 1,440.98390 | 1,267.677 | 17.77 | 0.4713 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Call | | | 244.71030 | 300.033 | 20.73 | 0.1640 | 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 | 22.64 | Put | | | 1,447.22460 | 1,273.385 | 17.78 | 0.4726 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.13 | Call | | | 5,184.52390 | 5,549.287 | 19.62 | 0.9693 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.13 | Put | | | 46.32390 | 44.287 | 19.62 | 0.0307 | 0.00 | 0 | 4,885 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Call | | | 3,955.23440 | 4,302.565 | 17.16 | 0.9438 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Put | | | 97.03440 | 77.565 | 17.16 | 0.0562 | 0.00 | 0 | 783 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 24.46 | Call | | | 573.49340 | 689.096 | 19.10 | 0.3310 | 0.00 | 0 | 4,885 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.64 | Call | | | 1,075.42460 | 1,268.385 | 17.78 | 0.5274 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.74 | Call | | | 1,142.26200 | 1,316.127 | 19.04 | 0.4673 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.74 | Put | | | 2,217.06200 | 2,017.627 | 19.04 | 0.5327 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.75 | Call | | | 1,139.15260 | 1,312.660 | 19.05 | 0.4664 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.75 | Put | | | 2,223.95260 | 2,024.160 | 19.05 | 0.5336 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.76 | Call | | | 1,136.05180 | 1,309.201 | 19.05 | 0.4655 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.76 | Put | | | 2,230.85180 | 2,030.701 | 19.05 | 0.5345 | 0.00 | 0 | 0 |
| £ / R | On | 25/04/2017 | Foreign Exchange Option | 23.98 | Call | | | 1,276.67180 | 1,455.034 | 19.35 | 0.4735 | 0.00 | 0 | 0 |
| £ / R | On | 25/04/2017 | Foreign Exchange Option | 23.98 | Put | | | 2,383.57180 | 2,186.134 | 19.35 | 0.5265 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.02 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.02 | Put | | | 931.40000 | 555.700 | | 1.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.03 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.03 | Put | | | 941.40000 | 565.700 | | 1.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.04 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.04 | Put | | | 951.40000 | 575.700 | | 1.0000 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 45,432 |
| Total £ / R | | | | | | | | | | | | 67,944,241.00 | 3,102 | 128,395 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.14063 | | 0.13864 | | | 0.0000 | 421.88 | 3 | 4,799 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Future | | | 0.14392 | | 0.14186 | | | 0.0000 | 0.00 | 0 | 1,148 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Future | | | 0.14710 | | 0.14499 | | | 0.0000 | 0.00 | 0 | 5,961 |
| Total ¥ / R Future | | | | | | | | | | | | 421.88 | 3 | 11,908 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.12 | Put | | | 1.04990 | 0.522 | 17.00 | 0.0022 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.13 | Call | | | 901.36060 | 1,081.136 | 15.41 | 0.9413 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.13 | Put | | | 37.76060 | 18.435 | 15.41 | 0.0587 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.11 | Call | | | 2,863.62480 | 3,062.714 | 19.56 | 0.9999 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.11 | Put | | | 0.02480 | 0.014 | 19.56 | 0.0001 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.12 | Call | | | 1,864.64990 | 2,063.222 | 17.00 | 0.9978 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.11 | Call | | | 3,189.57630 | 3,393.815 | 17.09 | 0.9955 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.11 | Put | | | 3.37630 | 2.215 | 17.09 | 0.0045 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.12 | Call | | | 2,210.22730 | 2,407.133 | 15.86 | 0.9721 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.12 | Put | | | 24.02730 | 15.533 | 15.86 | 0.0279 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.13 | Call | | | 1,328.16950 | 1,490.851 | 15.70 | 0.8647 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.13 | Put | | | 141.96950 | 99.251 | 15.70 | 0.1353 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.41 | Call | | | 0.00070 | 0.001 | 26.69 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.41 | Put | | | 26,500.80070 | 26,289.601 | 26.69 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.42 | Call | | | 0.00040 | 0.000 | 26.69 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.42 | Put | | | 27,500.80040 | 27,289.600 | 26.69 | 1.0000 | 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 | 19/12/2016 | Foreign Exchange Option | 0.43 | Call | | | 0.00020 | 0.000 | 26.69 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.43 | Put | | | 28,500.80020 | 28,289.600 | 26.69 | 1.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 421.88 | 3 | 11,908 |
| € / R | On | 25/05/2016 | Foreign Exchange Future | | | 17.20140 | | 16.89240 | | | 0.0000 | 0.00 | 0 | 74 |
| € / R | On | 27/05/2016 | Foreign Exchange Future | | | 17.20910 | | 16.90000 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 31/05/2016 | Foreign Exchange Future | | | 17.22470 | | 16.91520 | | | 0.0000 | 0.00 | 0 | 1 |
| € / R | On | 13/06/2016 | Foreign Exchange Future | | | 17.28060 | | 16.97010 | | | 0.0000 | 190,933,349.40 | 11,049 | 74,902 |
| € / R | On | 19/09/2016 | Foreign Exchange Future | | | 17.68400 | | 17.36370 | | | 0.0000 | 6,189,400.00 | 350 | 9,006 |
| € / R | On | 19/12/2016 | Foreign Exchange Future | | | 18.07340 | | 17.74400 | | | 0.0000 | 0.00 | 0 | 11,367 |
| € / R | On | 13/03/2017 | Foreign Exchange Future | | | 18.44500 | | 18.10900 | | | 0.0000 | 0.00 | 0 | 2,500 |
| Total € / R Future | | | | | | | | | | | | 197,122,749.40 | 11,399 | 97,850 |
| € / R | On | 25/05/2016 | Foreign Exchange Option | 18.68 | Call | | | 9.35720 | 23.529 | 21.91 | 0.0614 | 0.00 | 0 | 0 |
| € / R | On | 25/05/2016 | Foreign Exchange Option | 18.68 | Put | | | 1,796.95720 | 1,502.129 | 21.91 | 0.9386 | 0.00 | 0 | 0 |
| € / R | On | 27/05/2016 | Foreign Exchange Option | 18.68 | Call | | | 12.87110 | 31.190 | 22.20 | 0.0744 | 0.00 | 0 | 0 |
| € / R | On | 27/05/2016 | Foreign Exchange Option | 18.68 | Put | | | 1,792.87110 | 1,502.090 | 22.20 | 0.9256 | 0.00 | 0 | 0 |
| € / R | On | 31/05/2016 | Foreign Exchange Option | 17.19 | Call | | | 240.14260 | 383.665 | 19.61 | 0.5257 | 0.00 | 0 | 0 |
| € / R | On | 31/05/2016 | Foreign Exchange Option | 17.19 | Put | | | 514.94260 | 348.965 | 19.61 | 0.4743 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.70 | Call | | | 1,317.70860 | 1,608.611 | 18.90 | 0.9411 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.70 | Put | | | 47.60860 | 28.011 | 18.90 | 0.0589 | 0.00 | 0 | 2,912 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Call | | | 1,095.39820 | 1,372.535 | 19.06 | 0.9017 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 17.79 | Call | | | 168.66390 | 263.969 | 20.56 | 0.3472 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 17.79 | Put | | | 988.56390 | 773.369 | 20.56 | 0.6528 | 0.00 | 0 | 3,500 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Call | | | 1,724.60300 | 2,033.832 | 20.18 | 0.9710 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Put | | | 14.50300 | 13.232 | 20.18 | 0.0290 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Call | | | 1,734.17030 | 2,043.675 | 20.22 | 0.9713 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 19.85 | Call | | | 13.10190 | 23.145 | 23.82 | 0.0428 | 0.00 | 0 | 3,500 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 19.85 | Put | | | 2,893.00190 | 2,592.545 | 23.82 | 0.9572 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 16.63 | Call | | | 613.39520 | 835.802 | 19.45 | 0.7351 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 16.63 | Put | | | 273.29520 | 185.202 | 19.45 | 0.2649 | 0.00 | 0 | 7,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Call | | | 2,774.44540 | 3,084.659 | 25.18 | 0.9917 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 17.00 | Put | | | 446.78810 | 317.991 | 19.63 | 0.3880 | 0.00 | 0 | 564 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Put | | | 85.29820 | 51.935 | 19.06 | 0.0983 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 17.00 | Call | | | 416.88810 | 598.591 | 19.63 | 0.6120 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Put | | | 4.34540 | 4.059 | 25.18 | 0.0083 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Call | | | 1,743.99440 | 2,053.519 | 20.27 | 0.9717 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Put | | | 13.89440 | 12.919 | 20.27 | 0.0283 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Put | | | 14.07030 | 13.075 | 20.22 | 0.0287 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Call | | | 2,492.82720 | 2,794.398 | 19.38 | 0.9283 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Put | | | 89.12720 | 70.398 | 19.38 | 0.0717 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 17.00 | Call | | | 999.03070 | 1,206.951 | 19.29 | 0.6524 | 0.00 | 0 | 700 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 17.00 | Put | | | 635.33070 | 522.951 | 19.29 | 0.3476 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Call | | | 2,510.74620 | 2,812.721 | 19.39 | 0.9298 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Put | | | 87.04620 | 68.721 | 19.39 | 0.0702 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Call | | | 2,501.78170 | 2,803.555 | 19.38 | 0.9290 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Put | | | 88.08170 | 69.555 | 19.38 | 0.0710 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.90 | Call | | | 1,499.17450 | 1,737.564 | 18.99 | 0.6990 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.90 | Put | | | 655.17450 | 564.164 | 18.99 | 0.3010 | 0.00 | 0 | 2,961 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Call | | | 1,449.60200 | 1,680.856 | 19.01 | 0.6865 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Put | | | 695.60200 | 597.457 | 19.01 | 0.3135 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 21.90 | Call | | | 261.28750 | 311.512 | 24.09 | 0.1811 | 0.00 | 0 | 2,961 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Put | | | 704.76800 | 605.022 | 19.01 | 0.3163 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Call | | | 351.99050 | 432.268 | 22.71 | 0.2447 | 0.00 | 0 | 2,912 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 21.90 | Put | | | 4,417.28750 | 4,138.112 | 24.09 | 0.8189 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Call | | | 1,814.16400 | 2,074.419 | 18.91 | 0.7653 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Put | | | 470.16400 | 401.019 | 18.91 | 0.2347 | 0.00 | 0 | 2,912 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Put | | | 3,407.99050 | 3,158.868 | 22.71 | 0.7553 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Call | | | 1,444.17930 | 1,674.632 | 19.01 | 0.6851 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Put | | | 700.17930 | 601.232 | 19.01 | 0.3149 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Call | | | 1,438.76800 | 1,668.422 | 19.01 | 0.6837 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.69 | Call | | | 1,086.07280 | 1,260.047 | 20.13 | 0.5090 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.69 | Put | | | 1,667.07280 | 1,505.047 | 20.13 | 0.4910 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.70 | Call | | | 1,082.72390 | 1,256.324 | 20.14 | 0.5078 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.70 | Put | | | 1,673.72390 | 1,511.324 | 20.14 | 0.4922 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.71 | Call | | | 1,079.37920 | 1,252.612 | 20.15 | 0.5067 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.71 | Put | | | 1,680.37920 | 1,517.612 | 20.15 | 0.4933 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 41,922 |
| Total € / R | | | | | | | | | | | | 197,122,749.40 | 11,399 | 139,772 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 11.20460 | | 11.02900 | | | 0.0000 | 672,276.00 | 60 | 7,644 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 11.38700 | | 11.20790 | | | 0.0000 | 91,096.00 | 8 | 1,459 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 11.56240 | | 11.37890 | | | 0.0000 | 0.00 | 0 | 380 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 11.72810 | | 11.54330 | | | 0.0000 | 0.00 | 0 | 4,348 |
| Total AU\$ / R Future | | | | | | | | | | | | 763,372.00 | 68 | 13,831 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Call | | | 959.48710 | 1,130.344 | 16.46 | 0.9755 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Put | | | 10.48710 | 5.744 | 16.46 | 0.0245 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Call | | | 949.94370 | 1,120.483 | 16.39 | 0.9749 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Put | | | 10.94370 | 5.883 | 16.39 | 0.0251 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Call | | | 940.41780 | 1,110.626 | 16.33 | 0.9743 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Put | | | 11.41780 | 6.026 | 16.33 | 0.0257 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.20 | Put | | | 97.36030 | 74.011 | 16.28 | 0.1251 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.21 | Call | | | 1,096.93020 | 1,252.342 | 16.27 | 0.8730 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.21 | Put | | | 99.03020 | 75.342 | 16.27 | 0.1270 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.19 | Call | | | 1,113.61320 | 1,269.776 | 16.30 | 0.8767 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.19 | Put | | | 95.71320 | 72.776 | 16.30 | 0.1233 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.20 | Call | | | 1,105.26030 | 1,261.011 | 16.28 | 0.8749 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.67 | Call | | | 971.58070 | 1,111.406 | 15.81 | 0.7593 | 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 | 19/12/2016 | Foreign Exchange Option | 10.67 | Put | | | 262.68070 | 219.006 | 15.81 | 0.2407 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.68 | Call | | | 964.56050 | 1,103.994 | 15.80 | 0.7570 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.68 | Put | | | 265.66050 | 221.594 | 15.80 | 0.2430 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.66 | Call | | | 978.62260 | 1,118.837 | 15.82 | 0.7615 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.66 | Put | | | 259.72260 | 216.437 | 15.82 | 0.2385 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.94 | Put | | | 917.88120 | 814.791 | 16.11 | 0.5181 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.95 | Call | | | 517.94600 | 599.184 | 16.12 | 0.4797 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.95 | Put | | | 924.64600 | 821.084 | 16.12 | 0.5203 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.96 | Call | | | 514.73530 | 595.499 | 16.14 | 0.4775 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.96 | Put | | | 931.43530 | 827.399 | 16.14 | 0.5225 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.94 | Call | | | 521.18120 | 602.891 | 16.11 | 0.4819 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 763,372.00 | 68 | 13,831 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Future | | | 11.68530 | | 11.59500 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Future | | | 11.91980 | | 11.82590 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.87 | Call | | | 752.37890 | 837.906 | 15.83 | 0.9202 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.87 | Put | | | 27.37890 | 22.606 | 15.83 | 0.0798 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.88 | Call | | | 743.32270 | 828.698 | 15.81 | 0.9178 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.88 | Put | | | 28.32270 | 23.398 | 15.81 | 0.0822 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.89 | Call | | | 734.29380 | 819.514 | 15.79 | 0.9153 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.89 | Put | | | 29.29380 | 24.214 | 15.79 | 0.0847 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.38 | Call | | | 259.58710 | 293.818 | 16.45 | 0.3730 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.38 | Put | | | 813.68710 | 754.018 | 16.45 | 0.6270 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.39 | Call | | | 256.98970 | 290.947 | 16.46 | 0.3701 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.39 | Put | | | 821.08970 | 761.147 | 16.46 | 0.6299 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.40 | Call | | | 254.41470 | 288.102 | 16.48 | 0.3673 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.40 | Put | | | 828.51470 | 768.302 | 16.48 | 0.6327 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Future | | | 15.72590 | | 15.47050 | | | 0.0000 | 33,338,908.00 | 2,120 | 4,383 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Future | | | 16.11620 | | 15.85160 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 33,338,908.00 | 2,120 | 4,383 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.39 | Call | | | 1,133.33370 | 1,369.221 | 18.93 | 0.9262 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.39 | Put | | | 52.83370 | 33.321 | 18.93 | 0.0738 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.40 | Call | | | 1,124.42520 | 1,360.018 | 18.93 | 0.9247 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.40 | Put | | | 53.92520 | 34.118 | 18.93 | 0.0753 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.41 | Call | | | 1,115.53600 | 1,350.832 | 18.92 | 0.9231 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.41 | Put | | | 55.03600 | 34.932 | 18.92 | 0.0769 | 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 | 19/09/2016 | Foreign Exchange Option | 16.60 | Call | | | 479.21990 | 590.181 | 20.18 | 0.4300 | 0.00 | 0 | 0 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.60 | Put | | | 1,227.61990 | 1,073.981 | 20.18 | 0.5700 | 0.00 | 0 | 0 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.61 | Call | | | 476.43250 | 586.880 | 20.19 | 0.4282 | 0.00 | 0 | 0 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.61 | Put | | | 1,234.83250 | 1,080.680 | 20.19 | 0.5718 | 0.00 | 0 | 0 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.62 | Call | | | 473.66110 | 583.597 | 20.21 | 0.4264 | 0.00 | 0 | 0 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.62 | Put | | | 1,242.06110 | 1,087.397 | 20.21 | 0.5736 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 33,338,908.00 | 2,120 | 4,383 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Future | | | 2.30370 | | 2.26230 | | | 0.0000 | 0.00 | 0 | 230 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Future | | | 2.33800 | | 2.29560 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 230 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.23 | Call | | | 712.44530 | 1,008.800 | 18.90 | 0.7092 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.23 | Put | | | 389.44530 | 271.800 | 18.90 | 0.2908 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.21 | Call | | | 837.37110 | 1,152.778 | 18.96 | 0.7558 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.21 | Put | | | 314.37110 | 215.778 | 18.96 | 0.2442 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.22 | Call | | | 773.50140 | 1,079.599 | 18.93 | 0.7330 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.22 | Put | | | 350.50140 | 242.598 | 18.93 | 0.2670 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.45 | Put | | | 2,063.94680 | 1,788.300 | 19.46 | 0.6298 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.46 | Call | | | 496.51670 | 639.902 | 19.53 | 0.3581 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.46 | Put | | | 2,140.51670 | 1,859.902 | 19.53 | 0.6419 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.47 | Call | | | 474.07670 | 612.624 | 19.60 | 0.3462 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.47 | Put | | | 2,218.07670 | 1,932.624 | 19.60 | 0.6538 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.45 | Call | | | 519.94680 | 668.300 | 19.46 | 0.3702 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 230 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Future | | | 2.32540 | | 2.28080 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Future | | | 2.38040 | | 2.33440 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.08 | Call | | | 2,063.67210 | 2,487.352 | 20.77 | 0.9512 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.08 | Put | | | 55.67210 | 33.352 | 20.77 | 0.0488 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.09 | Call | | | 1,972.35070 | 2,389.853 | 20.36 | 0.9471 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.09 | Put | | | 64.35070 | 35.853 | 20.36 | 0.0529 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.10 | Call | | | 1,882.14250 | 2,292.605 | 19.94 | 0.9426 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.10 | Put | | | 74.14250 | 38.604 | 19.94 | 0.0574 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.39 | Call | | | 938.35540 | 1,167.867 | 20.78 | 0.5129 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.39 | Put | | | 1,494.35540 | 1,263.867 | 20.78 | 0.4871 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.40 | Call | | | 902.09340 | 1,125.256 | 20.83 | 0.5000 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.40 | Put | | | 1,558.09340 | 1,321.256 | 20.83 | 0.5000 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.41 | Call | | | 867.05360 | 1,083.938 | 20.89 | 0.4872 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.41 | Put | | | 1,623.05360 | 1,379.938 | 20.89 | 0.5128 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Future | | | 1.93680 | | 1.89660 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Future | | | 1.97620 | | 1.93500 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Future | | | 2.01220 | | 1.97020 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Future | | | 2.04520 | | 2.00270 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.12 | Call | | | 38.59850 | 76.021 | 22.00 | 0.1142 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.12 | Put | | | 2,272.59850 | 1,908.021 | 22.00 | 0.8858 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.13 | Call | | | 34.15410 | 68.536 | 22.18 | 0.1041 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.13 | Put | | | 2,368.15410 | 2,000.536 | 22.18 | 0.8959 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.14 | Call | | | 30.21420 | 61.799 | 22.35 | 0.0949 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.14 | Put | | | 2,464.21420 | 2,093.799 | 22.35 | 0.9051 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.12 | Call | | | 354.56470 | 470.497 | 20.61 | 0.3118 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.12 | Put | | | 2,204.56470 | 1,908.497 | 20.61 | 0.6882 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.13 | Call | | | 338.39330 | 449.882 | 20.74 | 0.3002 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.13 | Put | | | 2,288.39330 | 1,987.882 | 20.74 | 0.6998 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.14 | Call | | | 323.04360 | 430.251 | 20.88 | 0.2891 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.14 | Put | | | 2,373.04360 | 2,068.251 | 20.88 | 0.7109 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.12 | Call | | | 685.36420 | 840.823 | 20.09 | 0.4019 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.12 | Put | | | 2,183.36420 | 1,918.823 | 20.09 | 0.5981 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.13 | Call | | | 662.60790 | 813.793 | 20.20 | 0.3914 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.13 | Put | | | 2,260.60790 | 1,991.793 | 20.20 | 0.6086 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.14 | Call | | | 640.70600 | 787.719 | 20.30 | 0.3811 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.14 | Put | | | 2,338.70600 | 2,065.719 | 20.30 | 0.6189 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.14 | Call | | | 940.20060 | 1,115.374 | 19.99 | 0.4395 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.14 | Put | | | 2,313.20060 | 2,063.374 | 19.99 | 0.5605 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.15 | Call | | | 914.78010 | 1,084.944 | 20.07 | 0.4302 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.15 | Put | | | 2,387.78010 | 2,132.944 | 20.07 | 0.5698 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.16 | Call | | | 890.14970 | 1,056.555 | 20.17 | 0.4211 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.16 | Put | | | 2,463.14970 | 2,204.555 | 20.17 | 0.5789 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.14820 | | 0.14490 | | | 0.0000 | 0.00 | 0 | 1,266 |
| KES / R | On | 19/09/2016 | Foreign Exchange Future | | | 0.14840 | | 0.14430 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 19/12/2016 | Foreign Exchange Future | | | 0.14860 | | 0.14450 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,266 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,266 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| NGN / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.07340 | | 0.07120 | | | 0.0000 | 0.00 | 0 | 11,085 |
| NGN / R | On | 19/09/2016 | Foreign Exchange Future | | | 0.06770 | | 0.06600 | | | 0.0000 | 0.00 | 0 | 0 |
| NGN / R | On | 19/12/2016 | Foreign Exchange Future | | | 0.06280 | | 0.06060 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NGN / R Future | | | | | | | | | | | | 0.00 | 0 | 11,085 |
| Total NGN / R | | | | | | | | | | | | 0.00 | 0 | 11,085 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 10.34230 | | 10.18440 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 10.50080 | | 10.33900 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 10.65420 | | 10.48860 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.01 | Call | | | 1,179.27050 | 1,335.854 | 19.43 | 0.9852 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.01 | Put | | | 4.87050 | 3.554 | 19.43 | 0.0148 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 8.99 | Call | | | 1,199.05320 | 1,355.707 | 19.59 | 0.9859 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 8.99 | Put | | | 4.65320 | 3.407 | 19.59 | 0.0141 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.00 | Call | | | 1,189.16040 | 1,345.780 | 19.51 | 0.9856 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.00 | Put | | | 4.76040 | 3.480 | 19.51 | 0.0144 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.46 | Call | | | 1,003.70520 | 1,139.282 | 17.76 | 0.8439 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.46 | Put | | | 124.70520 | 98.482 | 17.76 | 0.1561 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.47 | Call | | | 995.77260 | 1,130.995 | 17.75 | 0.8416 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.47 | Put | | | 126.77260 | 100.195 | 17.75 | 0.1584 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.48 | Call | | | 987.86650 | 1,122.733 | 17.74 | 0.8394 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.48 | Put | | | 128.86650 | 101.933 | 17.74 | 0.1606 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.85 | Call | | | 434.11080 | 508.103 | 17.70 | 0.4762 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.85 | Put | | | 795.51080 | 703.903 | 17.70 | 0.5238 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.86 | Call | | | 430.72820 | 504.308 | 17.71 | 0.4736 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.86 | Put | | | 802.12820 | 710.108 | 17.71 | 0.5264 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.87 | Call | | | 427.36960 | 500.538 | 17.73 | 0.4711 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.87 | Put | | | 808.76960 | 716.338 | 17.73 | 0.5289 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Future | | | 1.38520 | | 1.37480 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Future | | | 1.40120 | | 1.39050 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Future | | | 1.41610 | | 1.40500 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.42690 | | 1.41580 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Option | 1.32 | Call | | | 548.00000 | 652.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Option | 1.32 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Option | 1.33 | Call | | | 448.00000 | 552.000 | | 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 | | | 348.00000 | 452.000 | | 1.0000 | 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 | 1.34 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.42 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.42 | Put | | | 295.00000 | 188.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.40 | Call | | | 0.00000 | 12.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.40 | Put | | | 95.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.41 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.41 | Put | | | 195.00000 | 88.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.41 | Call | | | 0.00000 | 61.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.41 | Put | | | 50.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.42 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.42 | Put | | | 150.00000 | 39.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.40 | Call | | | 50.00000 | 161.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.40 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.42 | Call | | | 0.00000 | 69.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.42 | Put | | | 42.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.43 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.43 | Put | | | 142.00000 | 31.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.44 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.44 | Put | | | 242.00000 | 131.000 | | 1.0000 | 0.00 | 0 | 0 |
| Total PULA / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO € | On | 13/06/2016 | Foreign Exchange Future | | | 1.15000 | | 1.15320 | | | 0.0000 | 0.00 | 0 | 13,460 |
| QUANTO € | On | 19/09/2016 | Foreign Exchange Future | | | 1.15370 | | 1.15690 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 19/12/2016 | Foreign Exchange Future | | | 1.15770 | | 1.16090 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 0.00 | 0 | 13,460 |
| Total QUANTO € / \$ | | | | | | | | | | | | 0.00 | 0 | 13,460 |
| RAIN | On | 13/06/2016 | Foreign Exchange Future | | | 26,776.13000 | | 26,297.96000 | | | 0.0000 | 0.00 | 0 | 0 |
| RAIN | On | 19/09/2016 | Foreign Exchange Future | | | 27,321.96000 | | 26,830.01000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Future | | | 11.06640 | | 10.87870 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Future | | | 11.27070 | | 11.07880 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.19 | Call | | | 718.53950 | 894.159 | 16.76 | 0.9351 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.19 | Put | | | 29.83950 | 17.758 | 16.76 | 0.0649 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.20 | Call | | | 709.53280 | 884.833 | 16.74 | 0.9330 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.20 | Put | | | 30.83280 | 18.433 | 16.74 | 0.0670 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.21 | Call | | | 700.55490 | 875.529 | 16.73 | 0.9308 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.21 | Put | | | 31.85490 | 19.129 | 16.73 | 0.0692 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.62 | Call | | | 256.35020 | 329.683 | 17.26 | 0.4073 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.62 | Put | | | 797.55020 | 678.983 | 17.26 | 0.5927 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.63 | Call | | | 253.76580 | 326.453 | 17.28 | 0.4043 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.63 | Put | | | 804.96580 | 685.753 | 17.28 | 0.5957 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.64 | Call | | | 251.20680 | 323.254 | 17.30 | 0.4013 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.64 | Put | | | 812.40680 | 692.554 | 17.30 | 0.5987 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Future | | | 5.14810 | | 5.11200 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Future | | | 5.12370 | | 5.09010 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.76 | Call | | | 362.85620 | 397.658 | 16.66 | 0.9263 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.76 | Put | | | 10.85620 | 9.559 | 16.66 | 0.0737 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.77 | Call | | | 353.63160 | 388.413 | 16.63 | 0.9212 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.77 | Put | | | 11.63160 | 10.313 | 16.63 | 0.0788 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.78 | Call | | | 344.45720 | 379.218 | 16.59 | 0.9159 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.78 | Put | | | 12.45720 | 11.118 | 16.59 | 0.0841 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.27 | Call | | | 119.81850 | 135.213 | 15.69 | 0.4038 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.27 | Put | | | 299.71850 | 281.513 | 15.69 | 0.5962 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.25 | Call | | | 126.30460 | 142.362 | 15.66 | 0.4189 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.25 | Put | | | 286.20460 | 268.662 | 15.66 | 0.5811 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.26 | Call | | | 123.02600 | 138.750 | 15.67 | 0.4113 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.26 | Put | | | 292.92600 | 275.050 | 15.67 | 0.5887 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| ZMW / R | On | 13/06/2016 | Foreign Exchange Future | | | 1.50920 | | 1.49050 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 19/09/2016 | Foreign Exchange Future | | | 1.43480 | | 1.41710 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | | | | 1 500 639 128.48 | 96,516 | 1,094,047 |
| Total Options | | | | | | | | | | | | 15 337 077.40 | 71,000 | 1,872,854 |
| Grand Total: | | | | | | | | | | | | 1,515,976,205.88 | 167,516 | 2,966,901 |