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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/03/2015

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R On 27/03/2015 Foreign Exchange Future | | | 11.85810 | | 11.92750 | | | 0.00 | 0 | 2,714 |
| \$ / R On 30/03/2015 Foreign Exchange Future | | | 11.86390 | | 11.93350 | | | 0.00 | 0 | 1,157 |
| \$ / R On 31/03/2015 Foreign Exchange Future | | | 11.86580 | | 11.93540 | | | 0.00 | 0 | 0 |
| \$ / R On 01/04/2015 Foreign Exchange Future | | | 11.86770 | | 11.93740 | | | 0.00 | 0 | 1,090 |
| \$ / R On 02/04/2015 Foreign Exchange Future | | | 11.86960 | | 11.93930 | | | 0.00 | 0 | 0 |
| \$ / R On 07/04/2015 Foreign Exchange Future | | | 11.87920 | | 11.94870 | | | 0.00 | 0 | 0 |
| \$ / R On 09/04/2015 Foreign Exchange Future | | | 11.88310 | | 11.95240 | | | 0.00 | 0 | 15 |
| \$ / R On 28/04/2015 Foreign Exchange Future | | | 11.91960 | | 11.98810 | | | 0.00 | 0 | 2,810 |
| \$ / R On 13/05/2015 Foreign Exchange Future | | | 11.94870 | | 12.01830 | | | 0.00 | 0 | 6,224 |
| \$ / R On 15/05/2015 Foreign Exchange Future | | | 11.95260 | | 12.02230 | | | 0.00 | 0 | 0 |
| \$ / R On 27/05/2015 Foreign Exchange Future | | | 11.97590 | | 12.04630 | | | 0.00 | 0 | 1,625 |
| \$ / R On 03/06/2015 Foreign Exchange Future | | | 11.98970 | | 12.06020 | | | 0.00 | 0 | 0 |
| \$ / R On 09/06/2015 Foreign Exchange Future | | | 12.00150 | | 12.07220 | | | 0.00 | 0 | 288 |
| \$ / R On 12/06/2015 Foreign Exchange Future | | | 12.00740 | | 12.07810 | | | 820,585,716.00 | 68,340 | 1,195,807 |
| \$ / R On 26/06/2015 Foreign Exchange Future | | | 12.03500 | | 12.10600 | | | 0.00 | 0 | 4,136 |
| \$ / R On 30/06/2015 Foreign Exchange Future | | | 12.04320 | | 12.11420 | | | 0.00 | 0 | 7,050 |
| \$ / R On 29/07/2015 Foreign Exchange Future | | | 12.10280 | | 12.17380 | | | 0.00 | 0 | 750 |
| \$ / R On 27/08/2015 Foreign Exchange Future | | | 12.16230 | | 12.23330 | | | 0.00 | 0 | 250 |
| \$ / R On 10/09/2015 Foreign Exchange Future | | | 12.19100 | | 12.26200 | | | 0.00 | 0 | 285 |
| \$ / R On 14/09/2015 Foreign Exchange Future | | | 12.19920 | | 12.27030 | | | 60,203,052.00 | 4,935 | 91,766 |
| \$ / R On 28/09/2015 Foreign Exchange Future | | | 12.22790 | | 12.29900 | | | 0.00 | 0 | 1,950 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------------------------|------------------|------------------|
| \$ / R | On | 30/09/2015 | Foreign Exchange Future | | | 12.23200 | | 12.30320 | | | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Future | | | 12.28960 | | 12.36110 | | | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Future | | | 12.34710 | | 12.41900 | | | 0.00 | 0 | 250 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Future | | | 12.37380 | | 12.44590 | | | 0.00 | 0 | 276 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 12.38000 | | 12.45210 | | | 192,509,000.00 | 15,550 | 61,397 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Future | | | 12.40050 | | 12.47280 | | | 0.00 | 0 | 250 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Future | | | 12.51090 | | 12.58470 | | | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Future | | | 12.56930 | | 12.64390 | | | 0.00 | 0 | 272 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 12.57560 | | 12.65030 | | | 6,287,800.00 | 500 | 3,600 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Future | | | 12.75590 | | 12.83020 | | | 0.00 | 0 | 264 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 12.76420 | | 12.83850 | | | 0.00 | 0 | 500 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Future | | | 12.95880 | | 13.03190 | | | 0.00 | 0 | 259 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 12.96710 | | 13.04020 | | | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Future | | | 13.14510 | | 13.21720 | | | 0.00 | 0 | 251 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 13.15550 | | 13.22750 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | 1,079,585,568.00 | 89,325 | 1,385,486 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,127.52200 | 1,058.123 | 29.98 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 10.80 | Put | | | 0.02200 | 0.023 | 29.98 | 0.00 | 0 | 300 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.04 | Call | | | 887.64580 | 818.248 | 27.11 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.04 | Put | | | 0.14580 | 0.148 | 27.11 | 0.00 | 0 | 2,083 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.15 | Call | | | 777.84660 | 708.454 | 25.80 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 14.85 | Put | | | 2,922.54110 | 2,991.974 | 72.88 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.15 | Put | | | 0.34660 | 0.355 | 25.80 | 0.00 | 0 | 250 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.61 | Call | | | 328.83890 | 262.274 | 20.63 | 0.00 | 0 | 2,083 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.61 | Put | | | 11.33890 | 14.174 | 20.63 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.81 | Call | | | 160.41200 | 105.233 | 18.42 | 0.00 | 0 | 250 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.81 | Put | | | 42.91200 | 57.133 | 18.42 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 14.85 | Call | | | 0.04110 | 0.074 | 72.88 | 0.00 | 0 | 300 |
| \$ / R | On | 30/03/2015 | Foreign Exchange Option | 10.81 | Call | | | 1,123.56850 | 1,053.955 | 22.50 | 0.00 | 0 | 0 |
| \$ / R | On | 30/03/2015 | Foreign Exchange Option | 10.81 | Put | | | 0.06850 | 0.055 | 22.50 | 0.00 | 0 | 0 |
| \$ / R | On | 30/03/2015 | Foreign Exchange Option | 10.79 | Call | | | 1,143.55980 | 1,073.947 | 22.65 | 0.00 | 0 | 0 |
| \$ / R | On | 30/03/2015 | Foreign Exchange Option | 10.79 | Put | | | 0.05980 | 0.047 | 22.65 | 0.00 | 0 | 0 |
| \$ / R | On | 30/03/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,133.56400 | 1,063.951 | 22.58 | 0.00 | 0 | 0 |
| \$ / R | On | 30/03/2015 | Foreign Exchange Option | 10.80 | Put | | | 0.06400 | 0.051 | 22.58 | 0.00 | 0 | 0 |
| \$ / R | On | 31/03/2015 | Foreign Exchange Option | 12.31 | Call | | | 20.68230 | 12.662 | 19.36 | 0.00 | 0 | 0 |
| \$ / R | On | 31/03/2015 | Foreign Exchange Option | 12.31 | Put | | | 395.28230 | 456.862 | 19.36 | 0.00 | 0 | 20,000 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 12.24 | Call | | | 33.01780 | 21.739 | 18.58 | 0.00 | 0 | 22,187 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 12.24 | Put | | | 335.61780 | 394.039 | 18.58 | 0.00 | 0 | 0 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 12.39 | Call | | | 17.28940 | 10.934 | 19.70 | 0.00 | 0 | 5,000 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 12.39 | Put | | | 469.88940 | 533.234 | 19.70 | 0.00 | 0 | 0 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 11.20 | Call | | | 739.41960 | 669.788 | 18.67 | 0.00 | 0 | 0 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 11.20 | Put | | | 2.01960 | 2.088 | 18.67 | 0.00 | 0 | 22,187 |
| \$ / R | On | 02/04/2015 | Foreign Exchange Option | 11.81 | Call | | | 199.54480 | 149.537 | 15.82 | 0.00 | 0 | 2,500 |
| \$ / R | On | 02/04/2015 | Foreign Exchange Option | 11.81 | Put | | | 70.24480 | 89.937 | 15.82 | 0.00 | 0 | 0 |
| \$ / R | On | 07/04/2015 | Foreign Exchange Option | 12.00 | Call | | | 122.11830 | 94.705 | 15.79 | 0.00 | 0 | 10,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 07/04/2015 | Foreign Exchange Option | 12.00 | Put | | | 173.41830 | 215.505 | 15.79 | 0.00 | 0 | 0 |
| \$ / R | On | 09/04/2015 | Foreign Exchange Option | 12.21 | Call | | | 72.04290 | 55.279 | 17.03 | 138,197.25 | 2,500 | 0 |
| \$ / R | On | 09/04/2015 | Foreign Exchange Option | 12.21 | Put | | | 329.64290 | 382.179 | 17.03 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 15.15 | Call | | | 0.23790 | 0.115 | 23.33 | 0.00 | 0 | 300 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 15.15 | Put | | | 3,162.13790 | 3,230.515 | 23.33 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,191.18750 | 1,123.001 | 15.14 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 10.80 | Put | | | 3.08750 | 3.401 | 15.14 | 0.00 | 0 | 300 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 11.15 | Call | | | 849.82250 | 783.115 | 14.03 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 11.15 | Put | | | 11.72250 | 13.515 | 14.03 | 0.00 | 0 | 250 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 12.00 | Call | | | 217.74710 | 188.550 | 15.33 | 0.00 | 0 | 250 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 12.00 | Put | | | 229.64710 | 268.950 | 15.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/05/2015 | Foreign Exchange Option | 11.82 | Call | | | 368.61160 | 328.195 | 14.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/05/2015 | Foreign Exchange Option | 11.82 | Put | | | 170.31160 | 199.495 | 14.75 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2015 | Foreign Exchange Option | 11.84 | Call | | | 365.40450 | 325.903 | 14.84 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2015 | Foreign Exchange Option | 11.84 | Put | | | 183.10450 | 213.303 | 14.84 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 15.48 | Call | | | 13.16520 | 12.793 | 29.96 | 0.00 | 0 | 300 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 15.48 | Put | | | 3,446.86520 | 3,516.893 | 29.96 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.15 | Call | | | 923.93460 | 859.495 | 13.67 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.15 | Put | | | 27.63460 | 33.595 | 13.67 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.90 | Call | | | 375.11900 | 337.153 | 14.93 | 0.00 | 0 | 3,655 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.94 | Put | | | 12.96520 | 16.234 | 13.72 | 0.00 | 0 | 3,655 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.90 | Put | | | 228.81900 | 261.253 | 14.93 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 12.21 | Call | | | 244.32520 | 219.453 | 16.00 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 12.21 | Put | | | 408.02520 | 453.553 | 16.00 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,254.39300 | 1,185.392 | 13.76 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.80 | Put | | | 8.09300 | 9.492 | 13.76 | 0.00 | 0 | 300 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.94 | Call | | | 1,119.26520 | 1,052.134 | 13.72 | 0.00 | 0 | 0 |
| \$ / R | On | 03/06/2015 | Foreign Exchange Option | 11.93 | Call | | | 383.53620 | 347.356 | 15.05 | 0.00 | 0 | 0 |
| \$ / R | On | 03/06/2015 | Foreign Exchange Option | 11.93 | Put | | | 253.33620 | 287.656 | 15.05 | 0.00 | 0 | 0 |
| \$ / R | On | 03/06/2015 | Foreign Exchange Option | 12.30 | Call | | | 237.75380 | 214.813 | 16.30 | 0.00 | 0 | 10,000 |
| \$ / R | On | 03/06/2015 | Foreign Exchange Option | 12.30 | Put | | | 477.55380 | 525.113 | 16.30 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2015 | Foreign Exchange Option | 11.96 | Call | | | 387.95240 | 352.828 | 15.11 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2015 | Foreign Exchange Option | 11.96 | Put | | | 275.75240 | 311.328 | 15.11 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.50 | Call | | | 72.46040 | 65.903 | 20.52 | 0.00 | 0 | 51,500 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.50 | Put | | | 1,494.36040 | 1,558.503 | 20.52 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.73 | Call | | | 1,359.75070 | 1,289.856 | 13.87 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.73 | Put | | | 11.65070 | 12.456 | 13.87 | 0.00 | 0 | 22,850 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.46 | Call | | | 75.35920 | 68.536 | 20.39 | 0.00 | 0 | 22,320 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.46 | Put | | | 1,457.25920 | 1,521.136 | 20.39 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.75 | Call | | | 1,340.26900 | 1,270.433 | 13.80 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.75 | Put | | | 12.16900 | 13.033 | 13.80 | 0.00 | 0 | 10,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,291.67020 | 1,221.996 | 13.63 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.80 | Put | | | 13.57020 | 14.596 | 13.63 | 0.00 | 0 | 9,100 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.00 | Call | | | 120.11010 | 109.508 | 18.78 | 0.00 | 0 | 37,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,042.01010 | 1,102.108 | 18.78 | 0.00 | 0 | 501 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.22 | Call | | | 95.78710 | 87.366 | 19.58 | 0.00 | 0 | 22,850 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.22 | Put | | | 1,237.68710 | 1,299.966 | 19.58 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.25 | Call | | | 92.96170 | 84.694 | 19.68 | 0.00 | 0 | 110 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.25 | Put | | | 1,264.86170 | 1,327.294 | 19.68 | 0.00 | 0 | 201 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.50 | Call | | | 209.60970 | 190.570 | 16.97 | 0.00 | 0 | 30,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.50 | Put | | | 631.50970 | 683.170 | 16.97 | 0.00 | 0 | 300 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.56 | Call | | | 195.48080 | 177.667 | 17.17 | 0.00 | 0 | 1,750 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.56 | Put | | | 677.38080 | 730.267 | 17.17 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.63 | Call | | | 180.29610 | 163.942 | 17.42 | 0.00 | 0 | 9,100 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.63 | Put | | | 732.19610 | 786.542 | 17.42 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.20 | Call | | | 298.44750 | 272.003 | 15.94 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.20 | Put | | | 420.34750 | 464.603 | 15.94 | 0.00 | 0 | 4,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.30 | Call | | | 265.14170 | 241.409 | 16.28 | 0.00 | 0 | 1,600 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.30 | Put | | | 487.04170 | 534.009 | 16.28 | 0.00 | 0 | 4,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.40 | Call | | | 235.65480 | 214.389 | 16.62 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.40 | Put | | | 557.55480 | 606.989 | 16.62 | 0.00 | 0 | 6,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.81 | Call | | | 477.47900 | 436.556 | 14.77 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.81 | Put | | | 209.37900 | 239.156 | 14.77 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.00 | Call | | | 380.08270 | 345.470 | 15.25 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.00 | Put | | | 301.98270 | 338.070 | 15.25 | 0.00 | 0 | 39,600 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.02 | Call | | | 370.87890 | 337.321 | 15.32 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.02 | Put | | | 312.77890 | 349.921 | 15.32 | 0.00 | 0 | 7,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.65 | Call | | | 574.02750 | 527.585 | 14.37 | 0.00 | 0 | 800 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.65 | Put | | | 145.92750 | 170.185 | 14.37 | 0.00 | 0 | 110 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.79 | Call | | | 488.81010 | 447.203 | 14.72 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.79 | Put | | | 200.71010 | 229.803 | 14.72 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.80 | Call | | | 483.11840 | 441.852 | 14.75 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.80 | Put | | | 205.01840 | 234.452 | 14.75 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.48 | Call | | | 692.06810 | 639.109 | 13.94 | 0.00 | 0 | 1,600 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.48 | Put | | | 93.96810 | 111.709 | 13.94 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.50 | Call | | | 676.75860 | 625.201 | 13.99 | 0.00 | 0 | 3,940 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.50 | Put | | | 98.65860 | 117.801 | 13.99 | 0.00 | 0 | 1,750 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.60 | Call | | | 606.96740 | 558.803 | 14.24 | 0.00 | 0 | 500 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.60 | Put | | | 128.86740 | 151.403 | 14.24 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.35 | Call | | | 795.52350 | 736.176 | 13.73 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.35 | Put | | | 67.42350 | 78.776 | 13.73 | 0.00 | 0 | 51,500 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.40 | Call | | | 754.95860 | 696.787 | 13.74 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.40 | Put | | | 76.85860 | 89.387 | 13.74 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.45 | Call | | | 715.35190 | 660.356 | 13.87 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.45 | Put | | | 87.25190 | 102.956 | 13.87 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.08 | Call | | | 1,028.89220 | 964.380 | 13.68 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.08 | Put | | | 30.79220 | 36.980 | 13.68 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.10 | Call | | | 1,010.88500 | 946.688 | 13.69 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.10 | Put | | | 32.78500 | 39.288 | 13.69 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.30 | Call | | | 836.99560 | 776.539 | 13.72 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.30 | Put | | | 58.89560 | 69.139 | 13.72 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.98 | Call | | | 1,120.33760 | 1,054.416 | 13.66 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.98 | Put | | | 22.23760 | 27.016 | 13.66 | 0.00 | 0 | 22,320 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.00 | Call | | | 1,101.87140 | 1,036.211 | 13.67 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.00 | Put | | | 23.77140 | 28.811 | 13.67 | 0.00 | 0 | 55,000 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 12.46 | Call | | | 258.31630 | 237.137 | 16.76 | 0.00 | 0 | 250 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 12.46 | Put | | | 612.31630 | 662.137 | 16.76 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 15.88 | Call | | | 29.25550 | 24.836 | 29.30 | 0.00 | 0 | 300 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 15.88 | Put | | | 3,803.25550 | 3,869.836 | 29.30 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,324.13930 | 1,255.066 | 13.66 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 10.80 | Put | | | 18.13930 | 20.066 | 13.66 | 0.00 | 0 | 300 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,002.84560 | 939.842 | 13.66 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 11.15 | Put | | | 46.84560 | 54.842 | 13.66 | 0.00 | 0 | 250 |
| \$ / R | On | 30/06/2015 | Foreign Exchange Option | 11.63 | Call | | | 641.25370 | 593.990 | 14.28 | 0.00 | 0 | 0 |
| \$ / R | On | 30/06/2015 | Foreign Exchange Option | 11.63 | Put | | | 157.05370 | 180.790 | 14.28 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,090.43900 | 1,029.554 | 13.75 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 11.15 | Put | | | 66.63900 | 76.754 | 13.75 | 0.00 | 0 | 250 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.71 | Call | | | 284.29550 | 265.721 | 17.59 | 0.00 | 0 | 250 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.71 | Put | | | 820.49550 | 872.921 | 17.59 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Call | | | 49.29950 | 45.343 | 29.03 | 0.00 | 0 | 300 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Put | | | 4,025.49950 | 4,092.543 | 29.03 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,405.16240 | 1,336.566 | 13.76 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Put | | | 31.36240 | 33.766 | 13.76 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Call | | | 64.03240 | 56.424 | 28.54 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Put | | | 4,330.73240 | 4,394.124 | 28.54 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,475.03300 | 1,407.441 | 13.78 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Put | | | 41.73300 | 45.141 | 13.78 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,164.59180 | 1,104.730 | 13.73 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 11.15 | Put | | | 81.29180 | 92.430 | 13.73 | 0.00 | 0 | 250 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 12.97 | Call | | | 296.57950 | 280.249 | 18.31 | 0.00 | 0 | 250 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 12.97 | Put | | | 1,033.27950 | 1,087.949 | 18.31 | 0.00 | 0 | 0 |
| \$ / R | On | 10/09/2015 | Foreign Exchange Option | 12.16 | Call | | | 571.46650 | 540.795 | 15.85 | 0.00 | 0 | 0 |
| \$ / R | On | 10/09/2015 | Foreign Exchange Option | 12.16 | Put | | | 469.46650 | 509.795 | 15.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.20 | Call | | | 1,168.28950 | 1,109.192 | 13.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.20 | Put | | | 97.98950 | 109.992 | 13.69 | 0.00 | 0 | 8,775 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.29 | Call | | | 1,097.06630 | 1,040.072 | 13.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.29 | Put | | | 116.76630 | 130.872 | 13.78 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Call | | | 940.41210 | 888.938 | 14.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Put | | | 31.64960 | 34.256 | 14.15 | 0.00 | 0 | 18,946 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Call | | | 1,704.22590 | 1,635.953 | 14.09 | 0.00 | 0 | 13,700 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Put | | | 33.92590 | 36.753 | 14.09 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Call | | | 1,354.35100 | 1,289.048 | 13.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Put | | | 64.05100 | 69.848 | 13.51 | 0.00 | 0 | 24,142 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.30 | Put | | | 2,187.59750 | 2,251.228 | 21.89 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.58 | Call | | | 137.98220 | 131.663 | 22.64 | 0.00 | 0 | 22,320 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.58 | Put | | | 2,447.68220 | 2,512.463 | 22.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.10 | Call | | | 310.11330 | 294.596 | 18.61 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.10 | Put | | | 1,139.81330 | 1,195.396 | 18.61 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Call | | | 1,741.94960 | 1,673.456 | 14.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.40 | Put | | | 1,388.77470 | 1,447.178 | 19.49 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.00 | Call | | | 184.37890 | 175.368 | 21.09 | 0.00 | 0 | 125,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.00 | Put | | | 1,914.07890 | 1,976.168 | 21.09 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.23 | Call | | | 0.00000 | 524.285 | 16.04 | 2,621,427.00 | 5,000 | 5,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.23 | Put | | | 0.00000 | 555.085 | 16.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.30 | Call | | | 157.89750 | 150.428 | 21.89 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.50 | Put | | | 688.48600 | 735.652 | 16.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Call | | | 317.91690 | 301.965 | 18.50 | 0.00 | 0 | 18,946 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Put | | | 1,107.61690 | 1,162.765 | 18.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Call | | | 651.38750 | 616.751 | 15.34 | 0.00 | 0 | 13,700 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Put | | | 381.08750 | 417.551 | 15.34 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.40 | Call | | | 259.07470 | 246.378 | 19.49 | 0.00 | 0 | 8,775 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.08 | Put | | | 425.01810 | 463.477 | 15.59 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.13 | Call | | | 593.88990 | 562.460 | 15.74 | 0.00 | 0 | 1,237 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.13 | Put | | | 453.58990 | 493.260 | 15.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.54 | Call | | | 912.16690 | 861.827 | 14.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.54 | Put | | | 181.86690 | 202.627 | 14.04 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.50 | Call | | | 458.78600 | 434.852 | 16.85 | 0.00 | 0 | 33,750 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.60 | Put | | | 200.49210 | 223.005 | 14.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.62 | Call | | | 0.00000 | 810.445 | 14.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.62 | Put | | | 0.00000 | 231.245 | 14.17 | 2,312,453.00 | 10,000 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Call | | | 947.55710 | 895.801 | 13.99 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Put | | | 167.25710 | 186.601 | 13.99 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.08 | Call | | | 615.31810 | 582.677 | 15.59 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Put | | | 170.11210 | 189.738 | 14.00 | 0.00 | 0 | 25,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Call | | | 933.30240 | 882.109 | 14.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Put | | | 173.00240 | 192.909 | 14.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.00 | Call | | | 1,336.44680 | 1,271.373 | 13.48 | 0.00 | 0 | 33,750 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.00 | Put | | | 66.14680 | 72.173 | 13.48 | 0.00 | 0 | 59,545 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.60 | Call | | | 870.79210 | 822.204 | 14.11 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Call | | | 80.19200 | 75.223 | 28.46 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Put | | | 4,581.19200 | 4,647.323 | 28.46 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.40 | Call | | | 1,049.34630 | 994.736 | 13.88 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.40 | Put | | | 150.34630 | 166.836 | 13.88 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Call | | | 308.58600 | 294.252 | 19.05 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Put | | | 94.23040 | 104.401 | 13.56 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Put | | | 1,279.58600 | 1,336.352 | 19.05 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 14.00 | Call | | | 207.91380 | 198.547 | 21.00 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 14.00 | Put | | | 1,908.91380 | 1,970.647 | 21.00 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,550.92190 | 1,485.032 | 13.80 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Put | | | 51.92190 | 57.132 | 13.80 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,243.23040 | 1,182.301 | 13.56 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2015 | Foreign Exchange Option | 12.80 | Call | | | 413.19410 | 393.430 | 17.71 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2015 | Foreign Exchange Option | 12.80 | Put | | | 909.99410 | 961.430 | 17.71 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Call | | | 321.59220 | 308.177 | 19.74 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Put | | | 1,520.49220 | 1,578.577 | 19.74 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Call | | | 100.99480 | 95.106 | 28.18 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Put | | | 4,719.89480 | 4,785.506 | 28.18 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,621.68850 | 1,555.502 | 13.72 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Put | | | 60.58850 | 65.902 | 13.72 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,314.85510 | 1,255.972 | 13.54 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Put | | | 103.75510 | 116.372 | 13.54 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,379.04370 | 1,320.928 | 13.42 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Put | | | 110.04370 | 123.828 | 13.42 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Call | | | 330.37910 | 317.319 | 20.32 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Put | | | 1,761.37910 | 1,820.219 | 20.32 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Call | | | 101.05220 | 97.028 | 27.98 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Put | | | 5,132.05220 | 5,199.928 | 27.98 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,686.75230 | 1,620.836 | 13.67 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Put | | | 67.75230 | 73.736 | 13.67 | 0.00 | 0 | 300 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Call | | | 720.47360 | 693.420 | 16.30 | 0.00 | 0 | 0 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Put | | | 614.57360 | 659.620 | 16.30 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Call | | | 3,309.82640 | 3,237.765 | 16.41 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Put | | | 7.72640 | 7.765 | 16.41 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Call | | | 3,260.29030 | 3,188.250 | 16.29 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Put | | | 8.19030 | 8.250 | 16.29 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Call | | | 3,210.78100 | 3,138.764 | 16.17 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.80 | Put | | | 3,574.97490 | 3,647.408 | 26.77 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | | 195.12060 | 181.252 | 27.83 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | | 4,243.02060 | 4,301.252 | 27.83 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Call | | | 292.47700 | 281.540 | 21.48 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Put | | | 2,210.37700 | 2,271.540 | 21.48 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.84 | Put | | | 2,635.43730 | 2,700.764 | 22.68 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | | 237.58520 | 237.133 | 23.36 | 0.00 | 0 | 78,600 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | | 2,785.48520 | 2,857.133 | 23.36 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Call | | | 477.34910 | 458.917 | 18.61 | 0.00 | 0 | 677 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Put | | | 1,225.24910 | 1,278.916 | 18.61 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.80 | Call | | | 227.07490 | 227.408 | 26.77 | 0.00 | 0 | 53,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Put | | | 1,416.42000 | 1,472.308 | 19.23 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.50 | Call | | | 417.47450 | 401.768 | 19.39 | 0.00 | 0 | 1,650 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.50 | Put | | | 1,465.37450 | 1,521.768 | 19.39 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Call | | | 524.26390 | 503.873 | 18.08 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,072.16390 | 1,123.873 | 18.08 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.84 | Call | | | 247.53730 | 240.764 | 22.68 | 0.00 | 0 | 8,200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Put | | | 1,109.97880 | 1,162.064 | 18.21 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Call | | | 500.11080 | 480.644 | 18.34 | 0.00 | 0 | 11,629 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Put | | | 1,148.01080 | 1,200.644 | 18.34 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.80 | Call | | | 969.41610 | 929.246 | 14.57 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.80 | Put | | | 317.31610 | 349.246 | 14.57 | 0.00 | 0 | 1,100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Call | | | 428.52000 | 412.308 | 19.23 | 0.00 | 0 | 39,671 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.00 | Put | | | 415.48680 | 454.486 | 15.21 | 0.00 | 0 | 90,200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.15 | Call | | | 801.78770 | 771.527 | 15.69 | 0.00 | 0 | 1,650 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.15 | Put | | | 499.68770 | 541.527 | 15.69 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Call | | | 1,227.96890 | 1,176.674 | 13.81 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Put | | | 175.86890 | 196.673 | 13.81 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Call | | | 512.07880 | 492.064 | 18.21 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Put | | | 243.96190 | 269.126 | 14.17 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.75 | Call | | | 999.03460 | 955.007 | 14.41 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.75 | Put | | | 296.93460 | 325.007 | 14.41 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | | 1,590.65520 | 1,525.215 | 13.45 | 0.00 | 0 | 4,331 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | | 88.55520 | 95.215 | 13.45 | 0.00 | 0 | 8,917 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.00 | Call | | | 867.58680 | 834.486 | 15.21 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Put | | | 8.68100 | 8.764 | 16.17 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Call | | | 1,546.88230 | 1,481.915 | 13.40 | 0.00 | 0 | 1,177 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Put | | | 94.78230 | 101.915 | 13.40 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Call | | | 1,375.59200 | 1,320.242 | 13.46 | 0.00 | 0 | 39,671 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Put | | | 123.49200 | 140.242 | 13.46 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Call | | | 1,086.06190 | 1,039.126 | 14.17 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Call | | | 335.60820 | 323.105 | 20.91 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Put | | | 2,012.80820 | 2,072.605 | 20.91 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Call | | | 106.84950 | 97.645 | 27.72 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Put | | | 5,504.04950 | 5,567.145 | 27.72 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,746.11530 | 1,680.687 | 13.62 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Put | | | 73.31530 | 80.187 | 13.62 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Call | | | 1,448.49730 | 1,387.339 | 13.28 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Put | | | 115.69730 | 126.839 | 13.28 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,440.00260 | 1,378.993 | 13.27 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Put | | | 117.20260 | 128.493 | 13.27 | 0.00 | 0 | 250 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Call | | | 1,237.28620 | 1,190.324 | 13.97 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Put | | | 252.58620 | 279.425 | 13.97 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Call | | | 313.83840 | 310.173 | 24.16 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Put | | | 3,129.13840 | 3,199.273 | 24.16 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Call | | | 864.73310 | 837.071 | 16.62 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Put | | | 750.83310 | 797.771 | 16.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Call | | | 1,056.63340 | 1,021.005 | 15.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Put | | | 456.33340 | 495.405 | 15.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Call | | | 348.93540 | 349.373 | 25.26 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Put | | | 3,448.63540 | 3,523.773 | 25.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Call | | | 1,105.20110 | 1,065.664 | 14.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Put | | | 0.00000 | 380.203 | 14.37 | 457,764.53 | 1,204 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Call | | | 340.86000 | 321.902 | 27.44 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Put | | | 4,190.56000 | 4,246.302 | 27.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Call | | | 1,722.16260 | 1,655.079 | 13.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Put | | | 121.86260 | 129.479 | 13.19 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Put | | | 461.83500 | 501.096 | 15.06 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Call | | | 0.00000 | 408.531 | 21.47 | 491,870.96 | 1,204 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Put | | | 0.00000 | 2,422.931 | 21.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,186.42690 | 1,141.965 | 14.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Put | | | 336.12690 | 366.365 | 14.29 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Call | | | 0.00000 | 1,125.803 | 14.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Put | | | 404.90110 | 440.064 | 14.70 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Call | | | 1,061.16120 | 1,025.342 | 14.99 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Put | | | 450.86120 | 489.742 | 14.99 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------------------------|------------------|------------------|
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Call | | | 74.42280 | 68.665 | 27.44 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Put | | | 7,654.12280 | 7,723.065 | 27.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Call | | | 1,052.13500 | 1,016.696 | 15.06 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 826.83140 | 802.287 | 18.34 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,286.63140 | 1,336.387 | 18.34 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 824.15840 | 799.715 | 18.36 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,293.95840 | 1,343.815 | 18.36 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 821.50470 | 797.156 | 18.38 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,301.30470 | 1,351.256 | 18.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 829.57010 | 805.090 | 18.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,301.07010 | 1,350.890 | 18.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 834.92170 | 810.240 | 18.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,286.42170 | 1,336.040 | 18.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 832.23620 | 807.661 | 18.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,293.73620 | 1,343.461 | 18.35 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,023.37370 | 997.061 | 18.16 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,281.47370 | 1,328.261 | 18.16 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,020.41080 | 994.190 | 18.18 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,288.51080 | 1,335.390 | 18.18 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,017.45510 | 991.332 | 18.20 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,295.55510 | 1,342.532 | 18.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,025.39010 | 999.241 | 18.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,295.19010 | 1,342.141 | 18.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,031.32670 | 1,004.994 | 18.15 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,281.12670 | 1,327.895 | 18.15 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,028.35160 | 1,002.111 | 18.17 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,288.15160 | 1,335.011 | 18.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Call | | | 1,405.64550 | 1,380.103 | 16.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Put | | | 828.44550 | 875.003 | 16.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Call | | | 1,402.04200 | 1,376.513 | 16.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Put | | | 834.84200 | 881.413 | 16.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Call | | | 1,398.45090 | 1,372.948 | 16.49 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Put | | | 841.25090 | 887.848 | 16.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,205.09440 | 1,177.922 | 18.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,287.59440 | 1,332.422 | 18.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,211.48840 | 1,184.119 | 18.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,273.98840 | 1,318.619 | 18.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,208.28470 | 1,181.011 | 18.01 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,280.78470 | 1,325.511 | 18.01 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | 6,021,712.75 | 19,908 | 1,512,173 |
| Total \$ / R | | | | | | | | | | | 1,085,607,280.75 | 109,233 | 2,897,659 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Future | | | 12.00740 | | 12.07810 | | | 708,436.60 | 59 | 803 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Future | | | 12.19920 | | 12.27030 | | | 24,398.40 | 2 | 99 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Future | | | 12.38000 | | 12.45210 | | | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Future | | | 12.57560 | | 12.65030 | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | 732,835.00 | 61 | 902 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.29 | Call | | | 84,539.41980 | 78,472.342 | 13.72 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.29 | Put | | | 5,729.41980 | 6,732.342 | 13.72 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.30 | Call | | | 83,699.55570 | 77,653.930 | 13.72 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.30 | Put | | | 5,889.55570 | 6,913.930 | 13.72 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.31 | Call | | | 82,863.10960 | 76,839.074 | 13.73 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.31 | Put | | | 6,053.10960 | 7,099.074 | 13.73 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.69 | Call | | | 81,356.90020 | 77,056.650 | 14.38 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.69 | Put | | | 23,326.90020 | 26,136.650 | 14.38 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.70 | Call | | | 80,774.84590 | 76,503.029 | 14.42 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.70 | Put | | | 23,744.84590 | 26,583.029 | 14.42 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.71 | Call | | | 80,197.12020 | 75,953.692 | 14.45 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.71 | Put | | | 24,167.12020 | 27,033.692 | 14.45 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Call | | | 93,539.01260 | 89,945.190 | 14.76 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Put | | | 34,329.01260 | 37,945.190 | 14.76 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Call | | | 94,619.99170 | 90,924.992 | 14.70 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Put | | | 33,409.99170 | 36,924.991 | 14.70 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.85 | Call | | | 94,049.33730 | 90,433.628 | 14.73 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.85 | Put | | | 33,839.33730 | 37,433.628 | 14.73 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.40 | Put | | | 66,512.28070 | 71,031.199 | 16.18 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.41 | Call | | | 91,185.30850 | 88,249.351 | 16.21 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.41 | Put | | | 67,155.30850 | 71,689.351 | 16.21 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.39 | Call | | | 91,901.64450 | 88,935.336 | 16.14 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.39 | Put | | | 65,871.64450 | 70,375.336 | 16.14 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.40 | Call | | | 91,542.28070 | 88,591.199 | 16.18 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | 732,835.00 | 61 | 902 |
| £ / R | On 12/06/2015 | Foreign Exchange Future | | | 17.86080 | | 18.02970 | | | 553,684.80 | 31 | 27,225 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | | | 18.13800 | | 18.30830 | | | 0.00 | 0 | 940 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 18.40680 | | 18.57920 | | | 0.00 | 0 | 0 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | | | 18.70370 | | 18.88120 | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | 553,684.80 | 31 | 28,165 |
| £ / R | On 12/06/2015 | Foreign Exchange Option | 20.00 | Put | | | 2,048.33470 | 2,203.104 | 17.84 | 0.00 | 0 | 0 |
| £ / R | On 12/06/2015 | Foreign Exchange Option | 18.84 | Put | | | 1,037.62740 | 1,169.775 | 15.94 | 0.00 | 0 | 0 |
| £ / R | On 12/06/2015 | Foreign Exchange Option | 18.85 | Call | | | 225.28610 | 188.751 | 15.96 | 0.00 | 0 | 0 |
| £ / R | On 12/06/2015 | Foreign Exchange Option | 18.85 | Put | | | 1,045.58610 | 1,177.951 | 15.96 | 0.00 | 0 | 0 |
| £ / R | On 12/06/2015 | Foreign Exchange Option | 18.86 | Call | | | 223.26380 | 186.945 | 15.97 | 0.00 | 0 | 0 |
| £ / R | On 12/06/2015 | Foreign Exchange Option | 18.86 | Put | | | 1,053.56380 | 1,186.145 | 15.97 | 0.00 | 0 | 0 |
| £ / R | On 12/06/2015 | Foreign Exchange Option | 20.00 | Call | | | 78.03470 | 63.904 | 17.84 | 0.00 | 0 | 17,000 |
| £ / R | On 12/06/2015 | Foreign Exchange Option | 17.00 | Call | | | 1,134.37840 | 996.403 | 13.45 | 0.00 | 0 | 0 |
| £ / R | On 12/06/2015 | Foreign Exchange Option | 17.00 | Put | | | 104.67840 | 135.603 | 13.45 | 0.00 | 0 | 17,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.84 | Call | | | 227.32740 | 190.575 | 15.94 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.96 | Call | | | 528.21860 | 482.384 | 16.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.96 | Put | | | 1,179.91860 | 1,304.384 | 16.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Call | | | 7,328.54820 | 7,158.298 | 22.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Put | | | 0.24820 | 0.298 | 22.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.94 | Call | | | 533.53420 | 487.204 | 16.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.94 | Put | | | 1,165.23420 | 1,289.204 | 16.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.95 | Call | | | 530.86850 | 484.787 | 16.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.95 | Put | | | 1,172.56850 | 1,296.787 | 16.23 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Call | | | 982.66440 | 913.391 | 15.46 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Put | | | 907.40010 | 1,010.106 | 15.45 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Put | | | 913.46440 | 1,016.591 | 15.46 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 17.87 | Call | | | 1,272.37340 | 1,180.966 | 14.48 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 17.87 | Put | | | 563.17340 | 644.166 | 14.48 | 0.00 | 0 | 830 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.49 | Call | | | 990.54720 | 920.436 | 15.43 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.49 | Put | | | 901.34720 | 1,003.636 | 15.43 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Call | | | 986.60010 | 916.906 | 15.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Call | | | 1,056.50530 | 996.159 | 16.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Put | | | 1,375.30530 | 1,492.459 | 16.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Call | | | 1,053.47310 | 993.334 | 16.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Put | | | 1,382.27310 | 1,499.634 | 16.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Call | | | 1,059.55760 | 998.988 | 16.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Put | | | 1,368.35760 | 1,485.288 | 16.45 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | 0.00 | 0 | 34,830 |
| Total £ / R | | | | | | | | | | | 553,684.80 | 31 | 62,995 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Future | | | 0.10044 | | 0.10104 | | | 20,088.40 | 200 | 14,018 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.10220 | | 0.10280 | | | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.10390 | | 0.10451 | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | 20,088.40 | 200 | 14,018 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.09 | Call | | | 1,111.86750 | 1,054.324 | 13.52 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.09 | Put | | | 7.96750 | 10.124 | 13.52 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.10 | Call | | | 341.26030 | 306.965 | 15.19 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.10 | Put | | | 237.36030 | 262.765 | 15.19 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.11 | Call | | | 81.38160 | 70.105 | 18.60 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.11 | Put | | | 977.48160 | 1,025.905 | 18.60 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.09 | Call | | | 1,320.18390 | 1,263.694 | 14.29 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.09 | Put | | | 40.68390 | 44.194 | 14.29 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.10 | Call | | | 585.64150 | 549.467 | 15.48 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.10 | Put | | | 306.14150 | 329.967 | 15.48 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.11 | Call | | | 251.52190 | 234.373 | 18.39 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.11 | Put | | | 972.02190 | 1,014.873 | 18.39 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.09 | Call | | | 1,520.03820 | 1,463.166 | 14.63 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.09 | Put | | | 69.03820 | 73.066 | 14.63 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.10 | Call | | | 794.96150 | 756.144 | 15.65 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.10 | Put | | | 343.96150 | 366.044 | 15.65 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.11 | Call | | | 419.56530 | 397.264 | 18.22 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.11 | Put | | | 968.56530 | 1,007.164 | 18.22 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | 20,088.40 | 200 | 14,018 |
| € / R | On | 01/06/2015 | Foreign Exchange Future | | | 13.10280 | | 13.19090 | | | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Future | | | 13.12840 | | 13.21670 | | | 7,128,721.20 | 543 | 154,390 |
| € / R | On | 14/09/2015 | Foreign Exchange Future | | | 13.35870 | | 13.44740 | | | 3,593,490.30 | 269 | 11,148 |
| € / R | On | 11/12/2015 | Foreign Exchange Future | | | 13.58300 | | 13.67330 | | | 3,395,750.00 | 250 | 10,150 |
| € / R | On | 14/03/2016 | Foreign Exchange Future | | | 13.83480 | | 13.92880 | | | 0.00 | 0 | 500 |
| € / R | On | 19/09/2016 | Foreign Exchange Future | | | 14.36610 | | 14.46580 | | | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | 14,117,961.50 | 1,062 | 176,188 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.29 | Call | | | 79.61970 | 68.691 | 17.72 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.29 | Put | | | 1,178.71970 | 1,255.891 | 17.72 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.30 | Call | | | 78.72880 | 67.935 | 17.76 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.30 | Put | | | 1,187.82880 | 1,265.135 | 17.76 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.31 | Call | | | 77.85140 | 67.191 | 17.79 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.31 | Put | | | 1,196.95140 | 1,274.391 | 17.79 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.41 | Call | | | 69.69670 | 60.233 | 18.16 | 0.00 | 0 | 2,000 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.41 | Put | | | 1,288.79670 | 1,367.433 | 18.16 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.39 | Call | | | 36.72850 | 32.196 | 21.14 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.39 | Put | | | 2,210.02850 | 2,293.796 | 21.14 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.78 | Call | | | 177.29890 | 153.929 | 15.83 | 0.00 | 0 | 35,000 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.78 | Put | | | 740.59890 | 805.529 | 15.83 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.41 | Call | | | 36.14380 | 31.688 | 21.20 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.41 | Put | | | 2,229.44380 | 2,313.288 | 21.20 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.35 | Call | | | 37.93610 | 33.247 | 21.01 | 0.00 | 0 | 7,300 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.35 | Put | | | 2,171.23610 | 2,254.847 | 21.01 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 14.20 | Call | | | 111.73180 | 97.409 | 17.28 | 0.00 | 0 | 27,000 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 14.20 | Put | | | 1,095.03180 | 1,169.009 | 17.28 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.40 | Call | | | 36.43450 | 31.941 | 21.17 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.40 | Put | | | 2,219.73450 | 2,303.541 | 21.17 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.48 | Call | | | 252.73880 | 219.894 | 14.87 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.48 | Put | | | 516.03880 | 571.494 | 14.87 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 12.25 | Call | | | 1,007.47670 | 924.935 | 12.79 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 12.25 | Put | | | 40.77670 | 46.535 | 12.79 | 0.00 | 0 | 27,000 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 12.65 | Call | | | 676.56530 | 606.440 | 12.89 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 12.65 | Put | | | 109.86530 | 128.040 | 12.89 | 0.00 | 0 | 200 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.40 | Call | | | 278.03140 | 242.218 | 14.61 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.40 | Put | | | 461.33140 | 513.818 | 14.61 | 0.00 | 0 | 7,300 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.26 | Put | | | 1,988.44980 | 2,066.444 | 19.57 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.90 | Call | | | 802.36580 | 744.777 | 13.31 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.90 | Put | | | 254.96580 | 286.077 | 13.31 | 0.00 | 0 | 7,500 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.90 | Call | | | 214.19870 | 200.381 | 18.65 | 0.00 | 0 | 7,500 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.90 | Put | | | 1,666.79870 | 1,741.681 | 18.65 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.24 | Call | | | 177.71250 | 166.858 | 19.52 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.24 | Put | | | 1,970.31250 | 2,048.158 | 19.52 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.25 | Call | | | 176.77890 | 165.997 | 19.54 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.25 | Put | | | 1,979.37890 | 2,057.297 | 19.54 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.26 | Call | | | 175.84980 | 165.144 | 19.57 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | | 21.20630 | 22.736 | 14.36 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Call | | | 962.15800 | 907.327 | 13.42 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Put | | | 338.85800 | 374.327 | 13.42 | 0.00 | 0 | 6,291 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Call | | | 619.72760 | 585.872 | 15.81 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Put | | | 846.42760 | 902.872 | 15.81 | 0.00 | 0 | 6,076 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | | 3,058.32120 | 3,145.280 | 22.51 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Call | | | 383.48330 | 364.850 | 18.64 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Put | | | 1,700.18330 | 1,771.850 | 18.64 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | | 381.99180 | 363.370 | 18.67 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | | 1,708.69180 | 1,780.370 | 18.67 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | | 2,744.50630 | 2,655.736 | 14.36 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Call | | | 380.41680 | 361.896 | 18.69 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Put | | | 1,717.11680 | 1,788.896 | 18.69 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | | 231.62120 | 228.280 | 22.51 | 0.00 | 0 | 6,291 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Call | | | 820.39090 | 779.382 | 15.77 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Put | | | 901.59090 | 954.582 | 15.77 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Call | | | 826.93330 | 785.520 | 15.72 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Put | | | 888.13330 | 940.720 | 15.72 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Call | | | 823.65270 | 782.442 | 15.75 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Put | | | 894.85270 | 947.642 | 15.75 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Call | | | 1,013.79680 | 974.490 | 17.51 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Put | | | 1,507.99680 | 1,568.390 | 17.51 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Call | | | 1,019.24750 | 979.677 | 17.47 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Put | | | 1,493.44750 | 1,553.577 | 17.47 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Call | | | 1,016.51980 | 977.074 | 17.49 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Put | | | 1,500.71980 | 1,560.974 | 17.49 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | 0.00 | 0 | 139,458 |
| Total € / R | | | | | | | | | | | 14,117,961.50 | 1,062 | 315,646 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Future | | | 9.42230 | | 9.43300 | | | 942,230.00 | 100 | 15,113 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Future | | | 9.52700 | | 9.53620 | | | 2,381,750.00 | 250 | 1,067 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 9.63100 | | 9.63850 | | | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 9.74700 | | 9.75540 | | | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | 3,323,980.00 | 350 | 16,180 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.00 | Put | | | 77.69630 | 76.432 | 13.26 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.26 | Put | | | 875.31320 | 882.739 | 15.80 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 8.40 | Call | | | 1,041.07570 | 1,030.017 | 13.51 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 8.40 | Put | | | 8.07570 | 7.717 | 13.51 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 8.65 | Call | | | 803.37390 | 793.505 | 13.20 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 8.65 | Put | | | 20.37390 | 21.205 | 13.20 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.00 | Call | | | 510.69630 | 498.732 | 13.26 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.65 | Put | | | 379.66570 | 382.778 | 14.20 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.24 | Call | | | 50.31860 | 46.934 | 15.75 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.24 | Put | | | 857.31860 | 864.634 | 15.75 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.25 | Call | | | 49.30570 | 45.977 | 15.78 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.25 | Put | | | 866.30570 | 873.677 | 15.78 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.26 | Call | | | 48.31320 | 45.039 | 15.80 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.15 | Call | | | 404.70060 | 392.778 | 13.36 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.15 | Put | | | 121.70060 | 120.478 | 13.36 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.50 | Call | | | 215.52410 | 206.764 | 13.79 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.50 | Put | | | 282.52410 | 284.464 | 13.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.65 | Call | | | 162.66570 | 155.078 | 14.20 | 0.00 | 0 | 201 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.36 | Call | | | 143.08100 | 136.002 | 15.72 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.36 | Put | | | 966.88100 | 969.002 | 15.72 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.34 | Call | | | 146.25440 | 139.106 | 15.67 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.34 | Put | | | 950.05440 | 952.106 | 15.67 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.35 | Call | | | 144.65800 | 137.544 | 15.70 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.35 | Put | | | 958.45800 | 960.544 | 15.70 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Call | | | 2,397.69480 | 2,389.110 | 16.21 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Put | | | 9.19480 | 8.110 | 16.21 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Call | | | 2,348.14590 | 2,339.543 | 16.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Put | | | 9.64590 | 8.543 | 16.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Call | | | 2,298.62030 | 2,289.999 | 15.78 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Put | | | 10.12030 | 8.999 | 15.78 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Put | | | 392.67860 | 374.708 | 12.89 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Call | | | 643.38770 | 617.030 | 12.91 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Put | | | 397.98770 | 380.030 | 12.91 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Call | | | 652.80440 | 626.423 | 12.86 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Put | | | 387.40440 | 369.423 | 12.86 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Call | | | 648.07860 | 621.708 | 12.89 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | 0.00 | 0 | 1,206 |
| Total AU\$ / R | | | | | | | | | | | 3,323,980.00 | 350 | 17,386 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Future | | | 9.58320 | | 9.63190 | | | 0.00 | 0 | 1,771 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Future | | | 9.72710 | | 9.77620 | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | 0.00 | 0 | 1,771 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.01 | Put | | | 491.08130 | 525.291 | 14.08 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 9.99 | Call | | | 117.42290 | 102.468 | 14.02 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 9.99 | Put | | | 475.52290 | 509.268 | 14.02 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.00 | Call | | | 115.18090 | 100.460 | 14.05 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.00 | Put | | | 483.28090 | 517.260 | 14.05 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.01 | Call | | | 112.98130 | 98.491 | 14.08 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.65 | Call | | | 416.90980 | 390.824 | 13.15 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.65 | Put | | | 290.70980 | 313.724 | 13.15 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.66 | Call | | | 412.06660 | 386.223 | 13.17 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.66 | Put | | | 295.86660 | 319.123 | 13.17 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.64 | Call | | | 421.79820 | 395.468 | 13.13 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.64 | Put | | | 285.59820 | 308.368 | 13.13 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | 0.00 | 0 | 1,771 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Future | | | 12.61200 | | 12.52530 | | | 0.00 | 0 | 7,458 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Future | | | 12.86620 | | 12.77510 | | | 0.00 | 0 | 611 |
| Total CHF / R Future | | | | | | | | | | | 0.00 | 0 | 8,069 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.84 | Call | | | 766.68030 | 835.828 | 13.46 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.84 | Put | | | 81.38030 | 63.828 | 13.46 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.85 | Call | | | 758.38250 | 827.190 | 13.44 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.85 | Put | | | 83.08250 | 65.190 | 13.44 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.86 | Call | | | 750.11510 | 818.577 | 13.41 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.86 | Put | | | 84.81510 | 66.577 | 13.41 | 0.00 | 0 | 0 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.79 | Call | | | 536.70660 | 578.213 | 15.27 | 0.00 | 0 | 0 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.79 | Put | | | 551.60660 | 502.013 | 15.27 | 0.00 | 0 | 0 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.80 | Call | | | 532.90850 | 574.095 | 15.29 | 0.00 | 0 | 0 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.80 | Put | | | 557.80850 | 507.895 | 15.29 | 0.00 | 0 | 0 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.81 | Call | | | 529.29160 | 570.008 | 15.32 | 0.00 | 0 | 0 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.81 | Put | | | 564.19160 | 513.808 | 15.32 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | 0.00 | 0 | 8,069 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Future | | | 1.91550 | | 1.92870 | | | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Future | | | 1.92720 | | 1.93940 | | | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.84 | Call | | | 1,057.31600 | 955.958 | 13.93 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.84 | Put | | | 170.31600 | 200.958 | 13.93 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.85 | Call | | | 982.15110 | 885.138 | 13.92 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.85 | Put | | | 195.15110 | 230.138 | 13.92 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.86 | Call | | | 911.73580 | 817.211 | 13.92 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.86 | Put | | | 224.73580 | 262.211 | 13.92 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 1.99 | Call | | | 593.65090 | 548.622 | 15.30 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 1.99 | Put | | | 1,099.65090 | 1,176.622 | 15.30 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 2.00 | Call | | | 561.90430 | 519.210 | 15.41 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 2.00 | Put | | | 1,167.90430 | 1,247.210 | 15.41 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 2.01 | Call | | | 531.81290 | 491.367 | 15.53 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 2.01 | Put | | | 1,237.81290 | 1,319.367 | 15.53 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Future | | | 1.76500 | | 1.77760 | | | 0.00 | 0 | 138 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Future | | | 1.79860 | | 1.81180 | | | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | 0.00 | 0 | 138 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.74 | Call | | | 655.86310 | 560.362 | 12.95 | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.74 | Put | | | 279.86310 | 310.362 | 12.95 | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.75 | Call | | | 597.46810 | 504.302 | 12.95 | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.75 | Put | | | 321.46810 | 354.302 | 12.95 | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.76 | Call | | | 542.68560 | 456.999 | 13.11 | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.76 | Put | | | 366.68560 | 406.999 | 13.11 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.74 | Put | | | 371.07200 | 403.825 | 13.46 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.75 | Call | | | 1,028.56410 | 932.896 | 13.54 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.75 | Put | | | 410.56410 | 446.896 | 13.54 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.76 | Call | | | 970.49490 | 878.506 | 13.63 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.76 | Put | | | 452.49490 | 492.506 | 13.63 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.74 | Call | | | 1,089.07200 | 989.825 | 13.46 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | 0.00 | 0 | 138 |
| KES / R | On | 12/06/2015 | Foreign Exchange Future | | | 0.12900 | | 0.12900 | | | 0.00 | 0 | 10 |
| KES / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.12920 | | 0.12810 | | | 0.00 | 0 | 0 |
| KES / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.12710 | | 0.12720 | | | 0.00 | 0 | 1,870 |
| Total KES / R Future | | | | | | | | | | | 0.00 | 0 | 1,880 |
| Total KES / R | | | | | | | | | | | 0.00 | 0 | 1,880 |
| NGN / R | On | 12/06/2015 | Foreign Exchange Future | | | 0.05350 | | 0.05360 | | | 4,285,350.00 | 80,100 | 98,150 |
| NGN / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.05040 | | 0.05070 | | | 0.00 | 0 | 0 |
| NGN / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.04900 | | 0.04930 | | | 5,427,240.00 | 110,760 | 163,080 |
| Total NGN / R Future | | | | | | | | | | | 9,712,590.00 | 190,860 | 261,230 |
| Total NGN / R | | | | | | | | | | | 9,712,590.00 | 190,860 | 261,230 |
| QUANTO € | On | 12/06/2015 | Foreign Exchange Future | | | 1.09340 | | 1.09430 | | | 0.00 | 0 | 150 |
| QUANTO € | On | 14/09/2015 | Foreign Exchange Future | | | 1.09510 | | 1.09590 | | | 0.00 | 0 | 0 |
| QUANTO € | On | 11/12/2015 | Foreign Exchange Future | | | 1.09720 | | 1.09810 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|-------------------------|------------------|------------------|
| Total QUANTO € / \$ Future | | | | | | | | | | | 0.00 | 0 | 150 |
| Total QUANTO € / \$ | | | | | | | | | | | 0.00 | 0 | 150 |
| RAIN | On | 12/06/2015 | Foreign Exchange Future | | | 21,020.86000 | | 21,163.30000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Future | | | 4.60100 | | 4.64880 | | | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Future | | | 4.57700 | | 4.62500 | | | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 4.99 | Call | | | 17.26280 | 12.205 | 12.96 | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 4.99 | Put | | | 358.46280 | 401.204 | 12.96 | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 5.00 | Call | | | 16.35120 | 11.550 | 13.01 | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 5.00 | Put | | | 367.55120 | 410.550 | 13.01 | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 5.01 | Call | | | 15.48630 | 10.930 | 13.06 | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 5.01 | Put | | | 376.68630 | 419.930 | 13.06 | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.61 | Call | | | 159.15030 | 132.287 | 11.72 | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.61 | Put | | | 144.15030 | 165.287 | 11.72 | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.59 | Call | | | 169.83080 | 140.765 | 11.66 | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.59 | Put | | | 134.83080 | 153.765 | 11.66 | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.60 | Call | | | 164.43860 | 136.472 | 11.69 | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.60 | Put | | | 139.43860 | 159.472 | 11.69 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | 0.00 | 0 | 0 |
| ZMW / R | On | 12/06/2015 | Foreign Exchange Future | | | 1.50520 | | 1.51980 | | | 0.00 | 0 | 16 |
| ZMW / R | On | 14/09/2015 | Foreign Exchange Future | | | 1.45790 | | 1.47080 | | | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | 0.00 | 0 | 16 |
| Total ZMW / R | | | | | | | | | | | 0.00 | 0 | 16 |
| Total Futures | | | | | | | | | | | 1 108 046 707.70 | 281,889 | 1,894,193 |
| Total Options | | | | | | | | | | | 6 021 712.75 | 19,908 | 1,687,667 |
| Grand Total: | | | | | | | | | | | 1,114,068,420.45 | 301,797 | 3,581,860 |