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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/07/2015

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R On 13/07/2015 Foreign Exchange Future | | | 12.54650 | | 12.51030 | | | 0.00 | 0 | 2,492 |
| \$ / R On 20/07/2015 Foreign Exchange Future | | | 12.56150 | | 12.52520 | | | 0.00 | 0 | 2,491 |
| \$ / R On 29/07/2015 Foreign Exchange Future | | | 12.58100 | | 12.54470 | | | 0.00 | 0 | 750 |
| \$ / R On 12/08/2015 Foreign Exchange Future | | | 12.61140 | | 12.57510 | | | 0.00 | 0 | 750 |
| \$ / R On 25/08/2015 Foreign Exchange Future | | | 12.63990 | | 12.60350 | | | 0.00 | 0 | 51 |
| \$ / R On 26/08/2015 Foreign Exchange Future | | | 12.64200 | | 12.60570 | | | 0.00 | 0 | 0 |
| \$ / R On 27/08/2015 Foreign Exchange Future | | | 12.64420 | | 12.60790 | | | 0.00 | 0 | 250 |
| \$ / R On 31/08/2015 Foreign Exchange Future | | | 12.65300 | | 12.61670 | | | 0.00 | 0 | 600 |
| \$ / R On 10/09/2015 Foreign Exchange Future | | | 12.67480 | | 12.63860 | | | 0.00 | 0 | 285 |
| \$ / R On 14/09/2015 Foreign Exchange Future | | | 12.68370 | | 12.64750 | | | 347,292,389.70 | 27,381 | 557,311 |
| \$ / R On 28/09/2015 Foreign Exchange Future | | | 12.71450 | | 12.67880 | | | 0.00 | 0 | 1,950 |
| \$ / R On 30/09/2015 Foreign Exchange Future | | | 12.71890 | | 12.68330 | | | 0.00 | 0 | 0 |
| \$ / R On 28/10/2015 Foreign Exchange Future | | | 12.78190 | | 12.74690 | | | 0.00 | 0 | 250 |
| \$ / R On 25/11/2015 Foreign Exchange Future | | | 12.84580 | | 12.81100 | | | 0.00 | 0 | 250 |
| \$ / R On 08/12/2015 Foreign Exchange Future | | | 12.87550 | | 12.84080 | | | 0.00 | 0 | 276 |
| \$ / R On 11/12/2015 Foreign Exchange Future | | | 12.88240 | | 12.84770 | | | 58,872,568.00 | 4,570 | 139,862 |
| \$ / R On 21/12/2015 Foreign Exchange Future | | | 12.90520 | | 12.87060 | | | 0.00 | 0 | 250 |
| \$ / R On 27/01/2016 Foreign Exchange Future | | | 12.98980 | | 12.95550 | | | 0.00 | 0 | 0 |
| \$ / R On 12/02/2016 Foreign Exchange Future | | | 13.02650 | | 12.99240 | | | 0.00 | 0 | 0 |
| \$ / R On 25/02/2016 Foreign Exchange Future | | | 13.05630 | | 13.02240 | | | 0.00 | 0 | 0 |
| \$ / R On 11/03/2016 Foreign Exchange Future | | | 13.09070 | | 13.05700 | | | 0.00 | 0 | 272 |

| 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 Future | | | 13.09750 | | 13.06390 | | | 4,060,225.00 | 310 | 10,878 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Future | | | 13.13190 | | 13.09850 | | | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Future | | | 13.19740 | | 13.16420 | | | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Future | | | 13.27120 | | 13.23800 | | | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Future | | | 13.29500 | | 13.26180 | | | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Future | | | 13.30210 | | 13.26900 | | | 0.00 | 0 | 264 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 13.31160 | | 13.27850 | | | 18,636,240.00 | 1,400 | 5,470 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Future | | | 13.34730 | | 13.31420 | | | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Future | | | 13.41230 | | 13.37930 | | | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Future | | | 13.47610 | | 13.44310 | | | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Future | | | 13.08560 | | 13.08560 | | | 0.00 | 0 | 259 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 13.52710 | | 13.49420 | | | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Future | | | 13.54630 | | 13.51330 | | | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Future | | | 13.60580 | | 13.57290 | | | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Future | | | 13.67600 | | 13.64310 | | | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Future | | | 13.71000 | | 13.67710 | | | 0.00 | 0 | 251 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 13.72070 | | 13.68780 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | 428,861,422.70 | 33,661 | 725,212 |
| \$ / R | On | 13/07/2015 | Foreign Exchange Option | 12.14 | Call | | | 377.66200 | 412.321 | 17.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/07/2015 | Foreign Exchange Option | 12.14 | Put | | | 7.36200 | 5.821 | 17.54 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2015 | Foreign Exchange Option | 12.18 | Call | | | 373.44850 | 404.347 | 15.27 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2015 | Foreign Exchange Option | 12.18 | Put | | | 28.24850 | 22.847 | 15.27 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,744.88250 | 1,781.135 | 20.32 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Put | | | 0.18250 | 0.135 | 20.32 | 0.00 | 0 | 300 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,395.46290 | 1,431.582 | 18.71 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 11.15 | Put | | | 0.76290 | 0.582 | 18.71 | 0.00 | 0 | 250 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.71 | Call | | | 108.89000 | 124.569 | 15.03 | 0.00 | 0 | 250 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.71 | Put | | | 274.19000 | 253.569 | 15.03 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.97 | Call | | | 51.67000 | 61.588 | 16.22 | 0.00 | 0 | 4,600 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.97 | Put | | | 476.97000 | 450.588 | 16.22 | 0.00 | 0 | 4,600 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Call | | | 0.45790 | 0.566 | 35.39 | 0.00 | 0 | 300 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Put | | | 3,605.75790 | 3,569.566 | 35.39 | 0.00 | 0 | 0 |
| \$ / R | On | 12/08/2015 | Foreign Exchange Option | 12.25 | Call | | | 410.51440 | 436.970 | 13.56 | 0.00 | 0 | 0 |
| \$ / R | On | 12/08/2015 | Foreign Exchange Option | 12.25 | Put | | | 85.41440 | 75.570 | 13.56 | 0.00 | 0 | 0 |
| \$ / R | On | 25/08/2015 | Foreign Exchange Option | 12.17 | Call | | | 517.34960 | 544.929 | 13.40 | 0.00 | 0 | 0 |
| \$ / R | On | 25/08/2015 | Foreign Exchange Option | 12.17 | Put | | | 83.84960 | 75.029 | 13.40 | 0.00 | 0 | 0 |
| \$ / R | On | 25/08/2015 | Foreign Exchange Option | 12.50 | Call | | | 305.20460 | 329.041 | 13.91 | 0.00 | 0 | 8,000 |
| \$ / R | On | 25/08/2015 | Foreign Exchange Option | 12.50 | Put | | | 201.70460 | 189.141 | 13.91 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2015 | Foreign Exchange Option | 13.11 | Call | | | 106.92190 | 118.713 | 15.71 | 0.00 | 0 | 3,600 |
| \$ / R | On | 26/08/2015 | Foreign Exchange Option | 13.11 | Put | | | 611.22190 | 586.713 | 15.71 | 0.00 | 0 | 3,600 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,461.16540 | 1,496.605 | 14.80 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 11.15 | Put | | | 3.26540 | 2.405 | 14.80 | 0.00 | 0 | 250 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 12.97 | Call | | | 139.86100 | 154.063 | 15.24 | 0.00 | 0 | 250 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 12.97 | Put | | | 501.96100 | 479.863 | 15.24 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Call | | | 3.06220 | 0.076 | 20.79 | 0.00 | 0 | 300 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Put | | | 3,895.16220 | 3,855.876 | 20.79 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,809.28690 | 1,845.251 | 16.41 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Put | | | 1.38690 | 1.051 | 16.41 | 0.00 | 0 | 300 |
| \$ / R | On | 31/08/2015 | Foreign Exchange Option | 12.30 | Call | | | 446.58410 | 472.868 | 13.53 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2015 | Foreign Exchange Option | 12.30 | Put | | | 129.88410 | 119.868 | 13.53 | 0.00 | 0 | 0 |
| \$ / R | On | 10/09/2015 | Foreign Exchange Option | 12.16 | Call | | | 579.70810 | 607.527 | 13.38 | 0.00 | 0 | 0 |
| \$ / R | On | 10/09/2015 | Foreign Exchange Option | 12.16 | Put | | | 101.10810 | 92.727 | 13.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.20 | Call | | | 1,455.08400 | 1,489.926 | 14.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.20 | Put | | | 7.58400 | 6.226 | 14.39 | 0.00 | 0 | 8,775 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Call | | | 1,173.66510 | 1,206.529 | 13.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Put | | | 16.16510 | 12.829 | 13.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.00 | Call | | | 1,652.22120 | 1,687.625 | 15.10 | 0.00 | 0 | 33,750 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Put | | | 1.83470 | 1.580 | 16.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Call | | | 1,672.00270 | 1,707.448 | 15.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Put | | | 4.50270 | 3.748 | 15.17 | 0.00 | 0 | 24,142 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.30 | Put | | | 1,688.06150 | 1,655.080 | 19.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.45 | Call | | | 30.26800 | 32.837 | 19.92 | 0.00 | 0 | 48,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.45 | Put | | | 1,832.76800 | 1,799.137 | 19.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Call | | | 2,089.16960 | 2,125.144 | 16.67 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Put | | | 1.66960 | 1.444 | 16.67 | 0.00 | 0 | 18,946 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Call | | | 2,049.33470 | 2,085.280 | 16.53 | 0.00 | 0 | 13,700 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.28 | Put | | | 756.62450 | 732.245 | 16.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.40 | Call | | | 105.65550 | 115.676 | 16.40 | 0.00 | 0 | 8,775 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.40 | Put | | | 858.15550 | 831.976 | 16.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 18.50 | Call | | | 0.71810 | 0.610 | 28.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 18.50 | Put | | | 5,853.21810 | 5,816.910 | 28.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.30 | Call | | | 35.56150 | 38.781 | 19.44 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.10 | Put | | | 612.68870 | 590.607 | 15.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.15 | Call | | | 149.20230 | 162.648 | 15.61 | 0.00 | 0 | 2,310 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.15 | Put | | | 651.70230 | 628.948 | 15.61 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.58 | Call | | | 26.46390 | 28.568 | 20.34 | 0.00 | 0 | 22,320 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.58 | Put | | | 1,958.96390 | 1,924.868 | 20.34 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.28 | Call | | | 124.12450 | 135.945 | 16.01 | 0.00 | 0 | 17,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.00 | Put | | | 537.17820 | 516.521 | 15.15 | 0.00 | 0 | 501 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Call | | | 169.56620 | 184.241 | 15.33 | 0.00 | 0 | 18,946 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Put | | | 582.06620 | 560.541 | 15.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.00 | Call | | | 50.06900 | 55.051 | 18.47 | 0.00 | 0 | 92,500 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.00 | Put | | | 1,402.56900 | 1,371.351 | 18.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.10 | Call | | | 160.18870 | 174.307 | 15.46 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.75 | Put | | | 365.66430 | 348.988 | 14.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.80 | Call | | | 245.26680 | 263.951 | 14.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.80 | Put | | | 397.76680 | 380.251 | 14.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.25 | Call | | | 129.49350 | 141.673 | 15.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.25 | Put | | | 731.99350 | 707.973 | 15.92 | 0.00 | 0 | 501 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.00 | Call | | | 184.67820 | 200.221 | 15.15 | 0.00 | 0 | 4,650 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.62 | Put | | | 289.20400 | 276.075 | 14.09 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.67 | Call | | | 0.00000 | 316.185 | 14.17 | 3,161,847.00 | 10,000 | 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 | 14/09/2015 | Foreign Exchange Option | 12.67 | Put | | | 0.00000 | 302.485 | 14.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.07 | Call | | | 167.17010 | 181.705 | 15.36 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.07 | Put | | | 589.67010 | 568.006 | 15.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.75 | Call | | | 263.16430 | 282.688 | 14.38 | 0.00 | 0 | 650 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.48 | Put | | | 221.16170 | 209.243 | 13.86 | 0.00 | 0 | 8,500 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.50 | Call | | | 377.73260 | 401.838 | 13.89 | 0.00 | 0 | 33,750 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.50 | Put | | | 230.23260 | 218.138 | 13.89 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.90 | Call | | | 212.88740 | 229.954 | 14.84 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.90 | Put | | | 465.38740 | 446.254 | 14.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.62 | Call | | | 316.70400 | 339.775 | 14.09 | 0.00 | 0 | 8,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.30 | Put | | | 149.35050 | 139.026 | 13.56 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.40 | Call | | | 434.56730 | 459.547 | 13.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.40 | Put | | | 187.06730 | 175.847 | 13.72 | 0.00 | 0 | 4,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.70 | Call | | | 282.27310 | 302.654 | 14.22 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.70 | Put | | | 334.77310 | 318.954 | 14.22 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.48 | Call | | | 388.66170 | 412.943 | 13.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.13 | Put | | | 97.37770 | 88.667 | 13.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.20 | Call | | | 564.47510 | 591.285 | 13.39 | 0.00 | 0 | 40 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.20 | Put | | | 116.97510 | 107.585 | 13.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.60 | Call | | | 326.33820 | 349.583 | 14.06 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.60 | Put | | | 278.83820 | 265.883 | 14.06 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.30 | Call | | | 496.85050 | 522.726 | 13.56 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.06 | Put | | | 80.18950 | 72.174 | 13.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.08 | Call | | | 652.36140 | 680.346 | 13.20 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.08 | Put | | | 84.86140 | 76.646 | 13.20 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.44 | Call | | | 411.17730 | 435.805 | 13.79 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.44 | Put | | | 203.67730 | 192.105 | 13.79 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.13 | Call | | | 614.87770 | 642.367 | 13.28 | 0.00 | 0 | 1,237 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.80 | Put | | | 39.83930 | 34.832 | 13.29 | 0.00 | 0 | 5,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Call | | | 714.77490 | 745.031 | 13.17 | 0.00 | 0 | 13,700 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Put | | | 67.27490 | 61.331 | 13.17 | 0.00 | 0 | 46,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.23 | Call | | | 543.63830 | 570.163 | 13.44 | 0.00 | 0 | 5,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.23 | Put | | | 126.13830 | 116.463 | 13.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.06 | Call | | | 667.68950 | 695.874 | 13.16 | 0.00 | 0 | 3,717 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.60 | Put | | | 22.54450 | 18.609 | 13.41 | 0.00 | 0 | 540 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.62 | Call | | | 1,051.41410 | 1,083.569 | 13.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.62 | Put | | | 23.91410 | 19.869 | 13.39 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.10 | Call | | | 637.22430 | 665.009 | 13.23 | 0.00 | 0 | 40 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.10 | Put | | | 89.72430 | 81.309 | 13.23 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.80 | Call | | | 887.33930 | 918.532 | 13.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Put | | | 16.67110 | 13.281 | 13.46 | 0.00 | 0 | 27,540 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Call | | | 1,154.69090 | 1,187.447 | 13.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Put | | | 17.19090 | 13.747 | 13.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.04 | Call | | | 683.20210 | 711.895 | 13.15 | 0.00 | 0 | 1,139 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.04 | Put | | | 75.70210 | 68.195 | 13.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.60 | Call | | | 1,070.04450 | 1,102.309 | 13.41 | 0.00 | 0 | 500 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.24 | Put | | | 8.33870 | 6.831 | 14.24 | 0.00 | 0 | 48,000 |

| 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 | 11.29 | Call | | | 1,366.88890 | 1,401.374 | 14.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.29 | Put | | | 9.38890 | 7.674 | 14.07 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.75 | Call | | | 932.20130 | 963.654 | 13.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.75 | Put | | | 34.70130 | 29.954 | 13.32 | 0.00 | 0 | 2,310 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Call | | | 1,164.17110 | 1,196.981 | 13.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.00 | Put | | | 4.72120 | 3.924 | 15.10 | 0.00 | 0 | 59,545 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.17 | Call | | | 1,484.56310 | 1,519.508 | 14.49 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.17 | Put | | | 7.06310 | 5.808 | 14.49 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.54 | Call | | | 1,126.33620 | 1,158.929 | 13.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.54 | Put | | | 18.83620 | 15.229 | 13.44 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.24 | Call | | | 1,415.83870 | 1,450.531 | 14.24 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Call | | | 162.40350 | 175.135 | 15.96 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Put | | | 753.60350 | 730.635 | 15.96 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 14.00 | Call | | | 71.79000 | 77.647 | 18.29 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 14.00 | Put | | | 1,392.99000 | 1,363.147 | 18.29 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Call | | | 14.47160 | 13.992 | 28.46 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.40 | Put | | | 18.13510 | 15.205 | 13.74 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Put | | | 4,135.67160 | 4,099.492 | 28.46 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,883.61910 | 1,918.545 | 15.55 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Put | | | 4.81910 | 4.045 | 15.55 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,539.28210 | 1,573.273 | 14.49 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Put | | | 10.48210 | 8.773 | 14.49 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.40 | Call | | | 1,296.93510 | 1,329.705 | 13.74 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2015 | Foreign Exchange Option | 12.80 | Call | | | 298.40530 | 318.076 | 14.63 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2015 | Foreign Exchange Option | 12.80 | Put | | | 415.10530 | 399.176 | 14.63 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Call | | | 29.69290 | 30.291 | 28.03 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Put | | | 4,262.79290 | 4,228.391 | 28.03 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,956.89110 | 1,990.480 | 15.26 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Put | | | 9.99110 | 8.580 | 15.26 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,616.50120 | 1,649.008 | 14.44 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Put | | | 19.60120 | 17.108 | 14.44 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Call | | | 181.11620 | 192.446 | 16.69 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Put | | | 994.21620 | 970.546 | 16.69 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Call | | | 192.81870 | 203.109 | 17.30 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Put | | | 1,231.81870 | 1,207.309 | 17.30 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Call | | | 34.66280 | 35.794 | 27.41 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Put | | | 4,673.66280 | 4,639.994 | 27.41 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Call | | | 2,025.73740 | 2,058.778 | 14.97 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Put | | | 14.73740 | 12.978 | 14.97 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,688.57350 | 1,720.577 | 14.31 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Put | | | 27.57350 | 24.777 | 14.31 | 0.00 | 0 | 250 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Call | | | 737.59440 | 761.106 | 13.60 | 0.00 | 0 | 0 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Put | | | 236.79440 | 225.606 | 13.60 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.16 | Call | | | 864.15820 | 891.464 | 13.45 | 0.00 | 0 | 750 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.16 | Put | | | 176.45820 | 169.064 | 13.45 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.95 | Call | | | 1,024.26660 | 1,051.894 | 13.47 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.95 | Put | | | 126.56660 | 119.494 | 13.47 | 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 | 12.00 | Call | | | 985.02760 | 1,012.559 | 13.47 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.00 | Put | | | 137.32760 | 130.159 | 13.47 | 0.00 | 0 | 121,600 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.04 | Call | | | 954.12510 | 981.589 | 13.46 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.04 | Put | | | 146.42510 | 139.189 | 13.46 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.75 | Call | | | 1,187.56500 | 1,215.703 | 13.50 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.75 | Put | | | 89.86500 | 83.303 | 13.50 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.80 | Call | | | 1,145.83910 | 1,173.829 | 13.49 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.80 | Put | | | 98.13910 | 91.430 | 13.49 | 0.00 | 0 | 1,100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.90 | Call | | | 1,064.16430 | 1,091.900 | 13.48 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.90 | Put | | | 116.46430 | 109.500 | 13.48 | 0.00 | 0 | 8,210 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Call | | | 1,497.06420 | 1,527.839 | 13.90 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Put | | | 49.36420 | 45.439 | 13.90 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.60 | Call | | | 1,316.01070 | 1,344.657 | 13.52 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.60 | Put | | | 68.31070 | 62.257 | 13.52 | 0.00 | 0 | 800 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Call | | | 1,307.30530 | 1,335.913 | 13.52 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Put | | | 69.60530 | 63.513 | 13.52 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | | 1,921.88460 | 1,954.120 | 14.76 | 0.00 | 0 | 4,331 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | | 24.18460 | 21.720 | 14.76 | 0.00 | 0 | 8,917 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Call | | | 1,873.92480 | 1,906.023 | 14.66 | 0.00 | 0 | 1,177 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Put | | | 26.22480 | 23.623 | 14.66 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Call | | | 1,683.80600 | 1,715.295 | 14.28 | 0.00 | 0 | 39,422 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Put | | | 36.10600 | 32.895 | 14.28 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Call | | | 3,699.01810 | 3,733.480 | 18.82 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Put | | | 1.31810 | 1.080 | 18.82 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Call | | | 3,649.13040 | 3,683.575 | 18.69 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Put | | | 1.43040 | 1.175 | 18.69 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Call | | | 3,599.25200 | 3,633.678 | 18.57 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Put | | | 1.55200 | 1.278 | 18.57 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.80 | Call | | | 82.54970 | 82.267 | 22.74 | 0.00 | 0 | 53,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.80 | Put | | | 3,034.84970 | 2,999.867 | 22.74 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | | 80.04070 | 78.621 | 25.89 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | | 3,732.34070 | 3,696.221 | 25.89 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Call | | | 3.00330 | 3.011 | 27.02 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Put | | | 7,925.30330 | 7,890.611 | 27.02 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.84 | Call | | | 117.22660 | 122.743 | 19.72 | 0.00 | 0 | 8,200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.84 | Put | | | 2,109.52660 | 2,080.343 | 19.72 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.97 | Call | | | 108.73970 | 113.764 | 20.05 | 0.00 | 0 | 8,210 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.97 | Put | | | 2,231.03970 | 2,201.364 | 20.05 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | | 106.90660 | 111.823 | 20.12 | 0.00 | 0 | 61,100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | | 2,259.20660 | 2,229.423 | 20.12 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.50 | Call | | | 290.17210 | 304.159 | 16.28 | 0.00 | 0 | 13,737 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.50 | Put | | | 942.47210 | 921.759 | 16.28 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.66 | Call | | | 257.35230 | 269.839 | 16.69 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.66 | Put | | | 1,069.65230 | 1,047.439 | 16.69 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Call | | | 156.93860 | 164.690 | 18.53 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Put | | | 1,679.23860 | 1,652.290 | 18.53 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.28 | Call | | | 344.59880 | 360.400 | 15.72 | 0.00 | 0 | 150 |

| 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 | 13.28 | Put | | | 776.89880 | 758.000 | 15.72 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.40 | Call | | | 313.58750 | 328.375 | 16.02 | 0.00 | 0 | 1,300 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.40 | Put | | | 865.88750 | 845.975 | 16.02 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Call | | | 303.96720 | 318.432 | 16.12 | 0.00 | 0 | 39,422 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Put | | | 896.26720 | 876.031 | 16.12 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Call | | | 414.09160 | 432.010 | 15.13 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Put | | | 616.39160 | 599.610 | 15.13 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Call | | | 397.76860 | 415.209 | 15.26 | 0.00 | 0 | 13,241 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Put | | | 650.06860 | 632.809 | 15.26 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Call | | | 367.19020 | 383.703 | 15.51 | 0.00 | 0 | 677 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Put | | | 719.49020 | 701.304 | 15.51 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.86 | Call | | | 0.00000 | 503.485 | 14.67 | 2,517,424.00 | 5,000 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.86 | Put | | | 0.00000 | 481.085 | 14.67 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.90 | Call | | | 0.00000 | 486.928 | 14.75 | 12,173,212.50 | 25,000 | 15,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.90 | Put | | | 0.00000 | 504.528 | 14.75 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Call | | | 431.13900 | 449.548 | 15.00 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Put | | | 583.43900 | 567.148 | 15.00 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.57 | Call | | | 617.81390 | 639.959 | 14.08 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.57 | Put | | | 340.11390 | 327.559 | 14.08 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.58 | Call | | | 612.65630 | 634.750 | 14.10 | 0.00 | 0 | 150 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.58 | Put | | | 344.95630 | 332.350 | 14.10 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.60 | Call | | | 602.45100 | 624.442 | 14.14 | 0.00 | 0 | 30,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.60 | Put | | | 354.75100 | 342.042 | 14.14 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.18 | Call | | | 849.57790 | 876.862 | 13.45 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.18 | Put | | | 181.87790 | 174.462 | 13.45 | 0.00 | 0 | 150 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.20 | Call | | | 835.13300 | 862.383 | 13.44 | 0.00 | 0 | 1,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.20 | Put | | | 187.43300 | 179.983 | 13.44 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.56 | Call | | | 623.00830 | 645.204 | 14.06 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.56 | Put | | | 335.30830 | 322.804 | 14.06 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.10 | Call | | | 908.61930 | 935.995 | 13.46 | 0.00 | 0 | 537 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.10 | Put | | | 160.91930 | 153.595 | 13.46 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.15 | Call | | | 871.49500 | 898.810 | 13.45 | 0.00 | 0 | 1,650 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.15 | Put | | | 173.79500 | 166.410 | 13.45 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Call | | | 38.43250 | 38.967 | 26.80 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Put | | | 5,037.83250 | 5,003.767 | 26.80 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Call | | | 1,766.34120 | 1,797.817 | 14.37 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Put | | | 35.74120 | 32.617 | 14.37 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,756.88600 | 1,788.331 | 14.35 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Put | | | 36.28600 | 33.131 | 14.35 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Call | | | 199.10960 | 208.431 | 17.88 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Put | | | 1,478.50960 | 1,453.231 | 17.88 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Call | | | 2,091.77970 | 2,124.167 | 15.02 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Put | | | 21.17970 | 18.967 | 15.02 | 0.00 | 0 | 300 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 14.48 | Call | | | 222.46940 | 232.053 | 18.49 | 0.00 | 0 | 250 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 14.48 | Put | | | 1,746.96940 | 1,722.253 | 18.49 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,273.35070 | 1,300.489 | 13.39 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 11.80 | Put | | | 117.85070 | 110.689 | 13.39 | 0.00 | 0 | 250 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 12.97 | Call | | | 562.39830 | 582.731 | 14.84 | 0.00 | 0 | 4,600 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 12.97 | Put | | | 576.89830 | 562.931 | 14.84 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 13.11 | Call | | | 511.71570 | 530.592 | 15.17 | 0.00 | 0 | 3,600 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 13.11 | Put | | | 666.21570 | 650.792 | 15.17 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Put | | | 2,569.15170 | 2,541.879 | 20.49 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Call | | | 1,485.66660 | 1,515.113 | 13.60 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Put | | | 93.26660 | 88.613 | 13.60 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Call | | | 161.55170 | 168.378 | 20.49 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,350.32600 | 1,376.904 | 13.35 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 11.80 | Put | | | 127.92600 | 120.604 | 13.35 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 14.84 | Call | | | 228.64630 | 238.379 | 19.16 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 14.84 | Put | | | 2,046.24630 | 2,022.079 | 19.16 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Call | | | 880.24890 | 903.353 | 13.82 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Put | | | 353.24890 | 342.653 | 13.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Put | | | 1,814.69500 | 1,793.146 | 18.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Call | | | 2,066.98350 | 2,096.927 | 14.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Put | | | 53.08350 | 49.427 | 14.39 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.55 | Call | | | 1,611.07390 | 1,640.155 | 13.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.55 | Put | | | 97.17390 | 92.655 | 13.64 | 0.00 | 0 | 42,370 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.11 | Put | | | 205.46840 | 198.116 | 13.43 | 0.00 | 0 | 786 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,396.15310 | 1,422.337 | 13.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Put | | | 132.25310 | 124.837 | 13.27 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Call | | | 26.96870 | 30.078 | 26.29 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Put | | | 7,193.06870 | 7,162.578 | 26.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Call | | | 288.59500 | 300.646 | 18.53 | 0.00 | 0 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Put | | | 186.91270 | 179.478 | 13.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Call | | | 183.22590 | 188.084 | 21.14 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Put | | | 2,869.32590 | 2,840.584 | 21.14 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Call | | | 175.55880 | 178.875 | 24.11 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Put | | | 3,611.65880 | 3,581.375 | 24.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.11 | Call | | | 1,159.36840 | 1,185.616 | 13.43 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Put | | | 138.35800 | 130.895 | 13.28 | 0.00 | 0 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.94 | Call | | | 396.54620 | 412.044 | 17.05 | 0.00 | 0 | 788 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.94 | Put | | | 1,272.64620 | 1,254.544 | 17.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.31 | Call | | | 330.05990 | 343.374 | 17.91 | 0.00 | 0 | 43,156 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.31 | Put | | | 1,576.15990 | 1,555.874 | 17.91 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Call | | | 1,210.81270 | 1,236.978 | 13.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Put | | | 164.82600 | 157.338 | 13.35 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Call | | | 1,203.38920 | 1,229.566 | 13.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Put | | | 189.48920 | 182.065 | 13.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Call | | | 1,195.99050 | 1,222.175 | 13.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Put | | | 192.09050 | 184.675 | 13.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Call | | | 1,372.25800 | 1,398.395 | 13.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.91 | Call | | | 1,309.53110 | 1,335.639 | 13.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.91 | Put | | | 155.63110 | 148.139 | 13.33 | 0.00 | 0 | 788 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Call | | | 1,278.72600 | 1,304.838 | 13.35 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,434.09730 | 1,462.660 | 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 | 29/03/2016 | Foreign Exchange Option | 11.80 | Put | | | 135.59730 | 130.760 | 13.31 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.25 | Call | | | 238.28750 | 248.145 | 19.89 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.25 | Put | | | 2,389.78750 | 2,366.245 | 19.89 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Call | | | 244.07010 | 253.263 | 20.61 | 0.00 | 0 | 250 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Put | | | 2,739.87010 | 2,715.863 | 20.61 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,509.83060 | 1,538.540 | 13.38 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Put | | | 145.63060 | 141.140 | 13.38 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,595.76690 | 1,623.450 | 13.48 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Put | | | 157.76690 | 152.250 | 13.48 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Call | | | 266.07890 | 274.658 | 21.81 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Put | | | 3,158.07890 | 3,133.458 | 21.81 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Put | | | 256.17860 | 250.306 | 13.54 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Call | | | 327.54350 | 338.092 | 20.02 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Put | | | 2,515.74350 | 2,493.092 | 20.02 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Call | | | 1,317.97860 | 1,345.306 | 13.54 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 767.08500 | 788.476 | 15.55 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 808.08500 | 796.376 | 15.55 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 774.19190 | 795.592 | 15.50 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 795.19190 | 783.492 | 15.50 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 770.62810 | 792.079 | 15.53 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 801.62810 | 789.979 | 15.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Call | | | 404.09040 | 416.662 | 18.96 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Put | | | 2,055.59040 | 2,035.062 | 18.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 783.28680 | 805.008 | 15.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 794.78680 | 783.408 | 15.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 779.82450 | 801.491 | 15.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 801.32450 | 789.891 | 15.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 776.27560 | 797.873 | 15.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 807.77560 | 796.273 | 15.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Call | | | 1,364.48140 | 1,391.323 | 13.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Put | | | 245.98140 | 239.723 | 13.50 | 0.00 | 0 | 330 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,678.88930 | 1,708.420 | 13.52 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Put | | | 164.68930 | 161.120 | 13.52 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Call | | | 304.00080 | 308.199 | 23.23 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Put | | | 3,609.80080 | 3,580.899 | 23.23 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Call | | | 329.13070 | 336.632 | 24.59 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Put | | | 4,079.83070 | 4,054.332 | 24.59 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,754.81500 | 1,782.830 | 13.59 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Put | | | 175.51500 | 170.530 | 13.59 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,828.05840 | 1,857.289 | 13.69 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Put | | | 184.95840 | 181.189 | 13.69 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Call | | | 334.90480 | 345.413 | 25.48 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Put | | | 4,591.80480 | 4,569.313 | 25.48 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 838.39480 | 837.317 | 16.47 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,062.79480 | 1,061.717 | 16.47 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 844.68790 | 843.612 | 16.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,049.08790 | 1,048.012 | 16.43 | 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 | 15/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 841.53030 | 840.453 | 16.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,055.93030 | 1,054.853 | 16.45 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 999.68600 | 1,021.781 | 15.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 815.48600 | 804.681 | 15.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,006.96250 | 1,029.205 | 15.46 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 802.76250 | 792.105 | 15.46 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,003.31730 | 1,025.480 | 15.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 809.11730 | 798.380 | 15.48 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,906.42930 | 1,935.345 | 13.70 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Put | | | 193.12930 | 189.045 | 13.70 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Call | | | 309.22350 | 319.650 | 25.22 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Put | | | 5,045.92350 | 5,023.350 | 25.22 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Call | | | 285.26460 | 301.158 | 25.17 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Put | | | 5,482.36460 | 5,465.358 | 25.17 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,972.12190 | 2,000.778 | 13.70 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Put | | | 199.22190 | 194.978 | 13.70 | 0.00 | 0 | 250 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,049.31840 | 2,077.723 | 13.71 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Put | | | 206.21840 | 201.723 | 13.71 | 0.00 | 0 | 250 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Call | | | 263.89350 | 274.118 | 24.93 | 0.00 | 0 | 250 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Put | | | 6,020.79350 | 5,998.118 | 24.93 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Call | | | 1,485.99350 | 1,511.602 | 14.13 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Put | | | 468.89350 | 461.602 | 14.13 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Call | | | 1,497.25940 | 1,522.809 | 14.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Put | | | 460.15940 | 452.809 | 14.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Call | | | 1,491.61550 | 1,517.197 | 14.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Put | | | 464.51550 | 457.197 | 14.11 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,198.72210 | 1,222.560 | 15.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | | 810.92210 | 801.860 | 15.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,194.90380 | 1,218.705 | 15.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | | 817.10380 | 808.005 | 15.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Call | | | 237.89300 | 247.733 | 24.51 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Put | | | 6,360.09300 | 6,337.033 | 24.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,093.04030 | 2,121.773 | 13.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Put | | | 205.24030 | 201.073 | 13.59 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,202.55960 | 1,226.435 | 15.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | | 804.75960 | 795.735 | 15.37 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | 17,852,483.50 | 40,000 | 1,472,565 |
| Total \$ / R | | | | | | | | | | | 446,713,906.20 | 73,661 | 2,197,777 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Future | | | 12.68370 | | 12.64750 | | | 494,664.30 | 39 | 821 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Future | | | 12.88240 | | 12.84770 | | | 219,000.80 | 17 | 94 |
| \$ / R MAXI | On | 14/03/2016 | Foreign Exchange Future | | | 13.09750 | | 13.06390 | | | 130,975.00 | 10 | 59 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Future | | | 13.31160 | | 13.27850 | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | 844,640.10 | 66 | 974 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|----------------------|------------------|---------------|
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.69 | Call | | | | 98,679.28320 | 101,856.550 | 13.35 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.69 | Put | | | | 2,929.28320 | 2,486.550 | 13.35 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.70 | Call | | | | 97,764.07010 | 100,935.908 | 13.35 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.70 | Put | | | | 3,014.07010 | 2,565.908 | 13.35 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.71 | Call | | | | 96,850.95660 | 100,017.385 | 13.34 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.71 | Put | | | | 3,100.95660 | 2,647.385 | 13.34 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Call | | | | 109,653.96550 | 112,437.283 | 13.49 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Put | | | | 10,883.96550 | 10,197.283 | 13.49 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Call | | | | 111,287.57880 | 114,076.075 | 13.49 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Put | | | | 10,517.57880 | 9,836.075 | 13.49 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.85 | Call | | | | 110,469.65780 | 113,255.331 | 13.49 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.85 | Put | | | | 10,699.65780 | 10,015.331 | 13.49 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.39 | Call | | | | 96,625.54570 | 99,313.823 | 13.58 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.39 | Put | | | | 29,235.54570 | 28,563.823 | 13.58 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.40 | Call | | | | 95,974.52860 | 98,665.656 | 13.59 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.40 | Put | | | | 29,584.52860 | 28,915.656 | 13.59 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.41 | Call | | | | 95,397.00930 | 98,020.627 | 13.59 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.41 | Put | | | | 30,007.00930 | 29,270.627 | 13.59 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.44 | Call | | | | 73,196.00930 | 75,269.416 | 15.82 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.44 | Put | | | | 89,346.00930 | 88,109.416 | 15.82 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.45 | Call | | | | 72,868.48120 | 74,935.569 | 15.84 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.45 | Put | | | | 90,018.48120 | 88,775.569 | 15.84 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.46 | Call | | | | 72,543.38090 | 74,604.160 | 15.87 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.46 | Put | | | | 90,693.38090 | 89,444.160 | 15.87 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | 844,640.10 | 66 | 974 |
| £ / R | On | 14/09/2015 | Foreign Exchange Future | | | 19.46870 | | 19.49190 | | | 11,233,439.90 | 577 | 27,301 |
| £ / R | On | 11/12/2015 | Foreign Exchange Future | | | 19.76230 | | 19.78840 | | | 14,821,725.00 | 750 | 2,348 |
| £ / R | On | 14/03/2016 | Foreign Exchange Future | | | 20.08310 | | 20.11200 | | | 0.00 | 0 | 585 |
| £ / R | On | 13/06/2016 | Foreign Exchange Future | | | 20.40400 | | 20.43550 | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | 26,055,164.90 | 1,327 | 30,234 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Call | | | 8,511.90000 | 8,488.700 | 22.89 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Put | | | 0.00000 | 0.000 | 22.89 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.00 | Call | | | 1,532.99290 | 1,507.655 | 13.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.00 | Put | | | 41.09290 | 38.956 | 13.02 | 0.00 | 0 | 16,500 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.16 | Call | | | 1,382.61610 | 1,357.584 | 12.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.16 | Put | | | 50.71610 | 48.884 | 12.62 | 0.00 | 0 | 16,500 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.94 | Call | | | 730.44260 | 715.100 | 11.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.94 | Put | | | 178.54260 | 186.400 | 11.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.95 | Call | | | 723.50810 | 708.318 | 11.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.95 | Put | | | 181.60810 | 189.618 | 11.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.96 | Call | | | 716.61010 | 701.573 | 11.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.96 | Put | | | 184.71010 | 192.873 | 11.98 | 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 | 20.50 | Call | | | 127.34120 | 127.975 | 13.84 | 0.00 | 0 | 20,000 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 20.50 | Put | | | 1,135.44120 | 1,159.275 | 13.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.50 | Call | | | 1,071.83530 | 1,048.174 | 11.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.50 | Put | | | 79.93530 | 79.474 | 11.76 | 0.00 | 0 | 18,900 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Call | | | 1,455.62270 | 1,436.645 | 12.20 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Put | | | 167.22270 | 174.345 | 12.20 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Call | | | 1,447.93220 | 1,428.937 | 12.20 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Put | | | 169.53220 | 176.637 | 12.20 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.33 | Call | | | 466.33150 | 468.702 | 13.72 | 0.00 | 0 | 8,250 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.33 | Put | | | 1,007.93150 | 1,036.401 | 13.72 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.16 | Call | | | 1,729.62830 | 1,710.806 | 12.07 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.16 | Put | | | 101.22830 | 108.506 | 12.07 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.49 | Call | | | 1,463.33200 | 1,444.371 | 12.19 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.49 | Put | | | 164.93200 | 172.071 | 12.19 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Call | | | 352.40250 | 357.700 | 14.34 | 0.00 | 0 | 18,900 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Put | | | 1,334.00250 | 1,365.400 | 14.34 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 17.87 | Call | | | 1,980.55800 | 1,961.166 | 11.97 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 17.87 | Put | | | 62.15800 | 68.866 | 11.97 | 0.00 | 0 | 830 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Call | | | 1,353.68340 | 1,333.045 | 12.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Put | | | 431.68340 | 439.946 | 12.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Call | | | 1,347.56040 | 1,327.080 | 12.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Put | | | 435.56040 | 443.980 | 12.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Call | | | 1,341.46400 | 1,321.141 | 12.51 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Put | | | 439.46400 | 448.041 | 12.51 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Call | | | 1,040.99660 | 1,035.627 | 13.68 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Put | | | 1,095.49660 | 1,121.627 | 13.68 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Call | | | 1,037.30780 | 1,032.039 | 13.70 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Put | | | 1,101.80780 | 1,128.039 | 13.70 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Call | | | 1,033.63400 | 1,028.466 | 13.71 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Put | | | 1,108.13400 | 1,134.466 | 13.71 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | 0.00 | 0 | 99,880 |
| Total £ / R | | | | | | | | | | | 26,055,164.90 | 1,327 | 130,114 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.10481 | | 0.10356 | | | 0.00 | 0 | 24 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.10662 | | 0.10535 | | | 0.00 | 0 | 4,298 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.10865 | | 0.10738 | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | 0.00 | 0 | 4,322 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.09 | Call | | | 1,359.13850 | 1,483.949 | 15.51 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.09 | Put | | | 3.43850 | 2.549 | 15.51 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.10 | Call | | | 430.66990 | 530.622 | 11.72 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.10 | Put | | | 74.96990 | 49.222 | 11.72 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.11 | Call | | | 63.50980 | 90.478 | 14.91 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.11 | Put | | | 707.80980 | 609.078 | 14.91 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.09 | Call | | | 1,545.46820 | 1,670.691 | 13.53 | 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 | 0.09 | Put | | | 10.56820 | 9.191 | 13.53 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.10 | Call | | | 679.55090 | 775.734 | 13.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.10 | Put | | | 144.65090 | 114.234 | 13.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.11 | Call | | | 231.13110 | 275.371 | 14.99 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.11 | Put | | | 696.23110 | 613.871 | 14.99 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.10 | Call | | | 924.30820 | 1,023.113 | 13.62 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.10 | Put | | | 186.70820 | 157.713 | 13.62 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.11 | Call | | | 424.78110 | 482.276 | 15.16 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.11 | Put | | | 687.18110 | 616.876 | 15.16 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.12 | Call | | | 213.31440 | 246.857 | 17.67 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.12 | Put | | | 1,475.71440 | 1,381.457 | 17.67 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | 0.00 | 0 | 4,322 |
| € / R | On | 14/09/2015 | Foreign Exchange Future | | | 14.04410 | | 13.84210 | | | 19,984,754.30 | 1,423 | 33,824 |
| € / R | On | 21/09/2015 | Foreign Exchange Future | | | 14.06270 | | 13.86090 | | | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Future | | | 14.15740 | | 13.95550 | | | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Future | | | 14.28520 | | 14.08200 | | | 1,428,520.00 | 100 | 31,981 |
| € / R | On | 25/01/2016 | Foreign Exchange Future | | | 14.41260 | | 14.20820 | | | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Future | | | 14.55290 | | 14.34770 | | | 0.00 | 0 | 3,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Future | | | 14.82620 | | 14.61860 | | | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Future | | | 15.09630 | | 14.88570 | | | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | 21,413,274.30 | 1,523 | 68,805 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 13.00 | Call | | | 888.63320 | 1,072.647 | 12.92 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 13.00 | Put | | | 46.53320 | 28.547 | 12.92 | 0.00 | 0 | 10,700 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 13.03 | Call | | | 862.29740 | 1,045.097 | 12.89 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.60 | Call | | | 101.05070 | 144.919 | 14.44 | 0.00 | 0 | 26,000 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.60 | Put | | | 858.95070 | 700.819 | 14.44 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.90 | Call | | | 66.46150 | 95.029 | 15.20 | 0.00 | 0 | 7,500 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.90 | Put | | | 35.91710 | 21.545 | 13.02 | 0.00 | 0 | 7,500 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.92 | Call | | | 959.95520 | 1,146.912 | 13.00 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.92 | Put | | | 37.85520 | 22.812 | 13.00 | 0.00 | 0 | 9,000 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.25 | Call | | | 41.69330 | 59.775 | 16.18 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.25 | Put | | | 1,449.59330 | 1,265.675 | 16.18 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.26 | Call | | | 41.16010 | 59.009 | 16.21 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 13.03 | Put | | | 50.19740 | 30.997 | 12.89 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.38 | Call | | | 140.27730 | 198.855 | 13.93 | 0.00 | 0 | 6,000 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.38 | Put | | | 678.17730 | 534.755 | 13.93 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.70 | Put | | | 20.78140 | 11.882 | 13.21 | 0.00 | 0 | 7,900 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.90 | Call | | | 978.01710 | 1,165.645 | 13.02 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.26 | Put | | | 1,459.06010 | 1,274.909 | 16.21 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.90 | Put | | | 1,124.36150 | 950.929 | 15.20 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.24 | Call | | | 42.23650 | 60.553 | 16.15 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.24 | Put | | | 1,440.13650 | 1,256.453 | 16.15 | 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 | 12.26 | Call | | | 1,588.68740 | 1,788.528 | 14.53 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.26 | Put | | | 6.58740 | 4.428 | 14.53 | 0.00 | 0 | 26,000 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.70 | Call | | | 1,162.88140 | 1,355.982 | 13.21 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.34 | Call | | | 169.96950 | 234.910 | 13.89 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.34 | Put | | | 649.06950 | 512.210 | 13.89 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.35 | Call | | | 167.60600 | 231.814 | 13.91 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.35 | Put | | | 656.70600 | 519.114 | 13.91 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.85 | Call | | | 85.36720 | 119.259 | 15.08 | 0.00 | 0 | 1,000 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.85 | Put | | | 1,074.46720 | 906.559 | 15.08 | 0.00 | 0 | 1,000 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.33 | Call | | | 172.36280 | 238.044 | 13.86 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.33 | Put | | | 641.46280 | 505.344 | 13.86 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.35 | Call | | | 269.47340 | 345.436 | 13.94 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.35 | Put | | | 663.97340 | 538.036 | 13.94 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.92 | Call | | | 149.56630 | 193.796 | 15.15 | 0.00 | 0 | 1,000 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.92 | Put | | | 1,114.06630 | 956.396 | 15.15 | 0.00 | 0 | 1,000 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.33 | Call | | | 275.24440 | 352.516 | 13.90 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.33 | Put | | | 649.74440 | 525.116 | 13.90 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.34 | Call | | | 272.34540 | 348.957 | 13.92 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.34 | Put | | | 656.84540 | 531.557 | 13.92 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Put | | | 113.66800 | 84.882 | 12.97 | 0.00 | 0 | 6,682 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Call | | | 583.64260 | 701.734 | 13.20 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Put | | | 401.64260 | 316.534 | 13.20 | 0.00 | 0 | 6,076 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Put | | | 1,146.47970 | 996.491 | 15.12 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | | 236.64030 | 289.413 | 15.14 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | | 1,154.64030 | 1,004.213 | 15.14 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | | 3,135.91780 | 3,338.260 | 16.53 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | | 3.91780 | 3.061 | 16.53 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Call | | | 1,145.66800 | 1,320.082 | 12.97 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Call | | | 234.82030 | 287.199 | 15.16 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Put | | | 1,162.82030 | 1,011.999 | 15.16 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | | 84.30040 | 102.338 | 18.32 | 0.00 | 0 | 6,682 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | | 2,502.30040 | 2,317.138 | 18.32 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Call | | | 238.47970 | 291.691 | 15.12 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.92 | Call | | | 357.00300 | 422.683 | 14.86 | 0.00 | 0 | 1,000 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.92 | Put | | | 1,068.80300 | 930.083 | 14.86 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.62 | Call | | | 436.40540 | 515.386 | 14.28 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.62 | Put | | | 848.20540 | 722.786 | 14.28 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.63 | Call | | | 433.45790 | 511.964 | 14.30 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.63 | Put | | | 855.25790 | 729.364 | 14.30 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.85 | Call | | | 373.89530 | 442.547 | 14.73 | 0.00 | 0 | 1,000 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.85 | Put | | | 1,015.69530 | 879.947 | 14.73 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.61 | Call | | | 439.37480 | 518.833 | 14.26 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.61 | Put | | | 841.17480 | 716.233 | 14.26 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Call | | | 820.82060 | 941.094 | 13.15 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Put | | | 463.12060 | 378.193 | 13.15 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Call | | | 815.94780 | 935.652 | 13.17 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Put | | | 468.24780 | 382.752 | 13.17 | 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 | 14.01 | Call | | | 811.10310 | 930.239 | 13.19 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Put | | | 473.40310 | 387.339 | 13.19 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Call | | | 986.34570 | 1,104.623 | 13.42 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Put | | | 567.74570 | 478.423 | 13.42 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Call | | | 616.30700 | 694.964 | 15.31 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Put | | | 1,801.13930 | 1,652.481 | 16.59 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Put | | | 1,237.70700 | 1,108.764 | 15.31 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Call | | | 613.65980 | 692.010 | 15.33 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Put | | | 1,245.05980 | 1,115.810 | 15.33 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Call | | | 611.03270 | 689.071 | 15.34 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Put | | | 1,252.43270 | 1,122.871 | 15.34 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Call | | | 459.73930 | 518.681 | 16.59 | 0.00 | 0 | 6,000 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Call | | | 948.76120 | 1,047.514 | 14.81 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Put | | | 1,013.06120 | 901.214 | 14.81 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Call | | | 945.19130 | 1,043.778 | 14.83 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Put | | | 1,019.49130 | 907.478 | 14.83 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Call | | | 952.34110 | 1,051.267 | 14.80 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Put | | | 1,006.64110 | 894.967 | 14.80 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | 0.00 | 0 | 138,040 |
| Total € / R | | | | | | | | | | | 21,413,274.30 | 1,523 | 206,845 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Future | | | 9.39730 | | 9.34910 | | | 11,812,406.10 | 1,257 | 2,592 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 9.50140 | | 9.45410 | | | 8,076,190.00 | 850 | 8,511 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 9.61730 | | 9.57060 | | | 4,808,650.00 | 500 | 1,850 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 9.73580 | | 9.68960 | | | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | 24,697,246.10 | 2,607 | 12,953 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.36 | Call | | | 13.40330 | 14.137 | 14.16 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.36 | Put | | | 1,024.30330 | 976.837 | 14.16 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.34 | Call | | | 14.05200 | 14.931 | 14.10 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.34 | Put | | | 1,004.95200 | 957.631 | 14.10 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.35 | Call | | | 13.72320 | 14.482 | 14.12 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.35 | Put | | | 1,014.62320 | 967.182 | 14.12 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Put | | | 6.30900 | 5.598 | 18.26 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Call | | | 2,209.35070 | 2,256.072 | 18.64 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Put | | | 5.25070 | 4.672 | 18.64 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Call | | | 2,159.85640 | 2,206.515 | 18.45 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Put | | | 5.75640 | 5.115 | 18.45 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Call | | | 2,110.40900 | 2,156.998 | 18.26 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Put | | | 381.95750 | 363.707 | 13.31 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Call | | | 447.69550 | 475.983 | 13.31 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Put | | | 387.09550 | 368.683 | 13.31 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Call | | | 457.45840 | 486.072 | 13.30 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Put | | | 376.85840 | 358.772 | 13.30 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Call | | | 452.55750 | 481.007 | 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 |
|------------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Call | | | 356.68550 | 376.212 | 14.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Put | | | 757.08550 | 730.411 | 14.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Call | | | 353.81490 | 373.194 | 14.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Put | | | 764.21490 | 737.394 | 14.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Call | | | 359.58490 | 379.251 | 13.98 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Put | | | 749.98490 | 723.451 | 13.98 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | 24,697,246.10 | 2,607 | 12,953 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Future | | | 9.95700 | | 9.89770 | | | 0.00 | 0 | 2,836 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Future | | | 10.10490 | | 10.04640 | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | 0.00 | 0 | 2,836 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.64 | Call | | | 373.59930 | 414.921 | 13.11 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.64 | Put | | | 115.89930 | 97.920 | 13.11 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.65 | Call | | | 366.92780 | 407.922 | 13.12 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.65 | Put | | | 119.22780 | 100.922 | 13.12 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.66 | Call | | | 360.32110 | 400.987 | 13.12 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.66 | Put | | | 122.62110 | 103.987 | 13.12 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.50 | Call | | | 190.35960 | 207.471 | 13.86 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.50 | Put | | | 643.95960 | 602.571 | 13.86 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.51 | Call | | | 187.92650 | 204.853 | 13.88 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.51 | Put | | | 651.52650 | 609.953 | 13.88 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.49 | Call | | | 192.82660 | 210.122 | 13.83 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.49 | Put | | | 636.42660 | 595.222 | 13.83 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | 0.00 | 0 | 2,836 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Future | | | 177.97370 | | 165.26120 | | | 0.00 | 0 | 24,000 |
| Total CF CANDCO CAGH Future | | | | | | | | | | | 0.00 | 0 | 24,000 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 159.99 | Call | | | 5.27120 | 17.984 | | 0.00 | 0 | 0 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 159.99 | Put | | | 0.00000 | 0.000 | | 0.00 | 0 | 0 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 160.00 | Call | | | 5.26120 | 17.974 | | 0.00 | 0 | 0 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 160.00 | Put | | | 0.00000 | 0.000 | | 0.00 | 0 | 0 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 160.01 | Call | | | 5.25120 | 17.964 | | 0.00 | 0 | 0 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 160.01 | Put | | | 0.00000 | 0.000 | | 0.00 | 0 | 0 |
| Total CF CANDCO CAGH Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CF CANDCO CAGH | | | | | | | | | | | 0.00 | 0 | 24,000 |
| CF CANDCO | On | 06/08/2015 | Foreign Exchange Future | | | 65.52510 | | 68.50000 | | | 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 |
|---|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| Total CF CANDO CAGI Future | | | | | | | | 0.00 | 0 | 10,000 |
| CF CANDCO On 06/08/2015 Foreign Exchange Option | 67.99 | Call | | | 0.51000 | 0.000 | | 0.00 | 0 | 0 |
| CF CANDCO On 06/08/2015 Foreign Exchange Option | 67.99 | Put | | | 0.00000 | 2.465 | | 0.00 | 0 | 0 |
| CF CANDCO On 06/08/2015 Foreign Exchange Option | 68.00 | Call | | | 0.50000 | 0.000 | | 0.00 | 0 | 0 |
| CF CANDCO On 06/08/2015 Foreign Exchange Option | 68.00 | Put | | | 0.00000 | 2.475 | | 0.00 | 0 | 0 |
| CF CANDCO On 06/08/2015 Foreign Exchange Option | 68.01 | Call | | | 0.49000 | 0.000 | | 0.00 | 0 | 0 |
| CF CANDCO On 06/08/2015 Foreign Exchange Option | 68.01 | Put | | | 0.00000 | 2.485 | | 0.00 | 0 | 0 |
| Total CF CANDO CAGI Option | | | | | | | | 0.00 | 0 | 0 |
| Total CF CANDO CAGI | | | | | | | | 0.00 | 0 | 10,000 |
| CHF / R On 14/09/2015 Foreign Exchange Future | | | 13.38680 | | 13.34260 | | | 0.00 | 0 | 1,582 |
| CHF / R On 11/12/2015 Foreign Exchange Future | | | 13.64940 | | 13.60780 | | | 0.00 | 0 | 7,188 |
| Total CHF / R Future | | | | | | | | 0.00 | 0 | 8,770 |
| CHF / R On 14/09/2015 Foreign Exchange Option | 12.79 | Call | | | 651.63920 | 683.141 | 13.00 | 0.00 | 0 | 0 |
| CHF / R On 14/09/2015 Foreign Exchange Option | 12.79 | Put | | | 99.03920 | 86.341 | 13.00 | 0.00 | 0 | 0 |
| CHF / R On 14/09/2015 Foreign Exchange Option | 12.80 | Call | | | 644.17230 | 675.510 | 13.02 | 0.00 | 0 | 0 |
| CHF / R On 14/09/2015 Foreign Exchange Option | 12.80 | Put | | | 101.57230 | 88.710 | 13.02 | 0.00 | 0 | 0 |
| CHF / R On 14/09/2015 Foreign Exchange Option | 12.81 | Call | | | 636.75110 | 667.926 | 13.03 | 0.00 | 0 | 0 |
| CHF / R On 14/09/2015 Foreign Exchange Option | 12.81 | Put | | | 104.15110 | 91.125 | 13.03 | 0.00 | 0 | 0 |
| CHF / R On 11/12/2015 Foreign Exchange Option | 13.99 | Call | | | 370.60120 | 386.973 | 15.00 | 0.00 | 0 | 0 |
| CHF / R On 11/12/2015 Foreign Exchange Option | 13.99 | Put | | | 752.80120 | 727.573 | 15.00 | 0.00 | 0 | 0 |
| CHF / R On 11/12/2015 Foreign Exchange Option | 14.00 | Call | | | 367.60770 | 383.902 | 15.02 | 0.00 | 0 | 0 |
| CHF / R On 11/12/2015 Foreign Exchange Option | 14.00 | Put | | | 759.80770 | 734.502 | 15.02 | 0.00 | 0 | 0 |
| CHF / R On 11/12/2015 Foreign Exchange Option | 14.01 | Call | | | 364.63590 | 380.854 | 15.04 | 0.00 | 0 | 0 |
| CHF / R On 11/12/2015 Foreign Exchange Option | 14.01 | Put | | | 766.83590 | 741.454 | 15.04 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | 0.00 | 0 | 8,770 |
| CNH / R On 14/09/2015 Foreign Exchange Future | | | 2.02870 | | 2.01930 | | | 0.00 | 0 | 0 |
| CNH / R On 11/12/2015 Foreign Exchange Future | | | 2.04620 | | 2.03650 | | | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | 0.00 | 0 | 0 |
| CNH / R On 14/09/2015 Foreign Exchange Option | 2.00 | Put | | | 368.27450 | 329.923 | 13.24 | 0.00 | 0 | 0 |
| CNH / R On 14/09/2015 Foreign Exchange Option | 2.01 | Call | | | 510.89960 | 562.862 | 13.33 | 0.00 | 0 | 0 |
| CNH / R On 14/09/2015 Foreign Exchange Option | 2.01 | Put | | | 417.89960 | 375.862 | 13.33 | 0.00 | 0 | 0 |
| CNH / R On 14/09/2015 Foreign Exchange Option | 1.99 | Call | | | 619.61990 | 678.606 | 13.28 | 0.00 | 0 | 0 |
| CNH / R On 14/09/2015 Foreign Exchange Option | 1.99 | Put | | | 326.61990 | 291.606 | 13.28 | 0.00 | 0 | 0 |
| CNH / R On 14/09/2015 Foreign Exchange Option | 2.00 | Call | | | 561.27450 | 616.923 | 13.24 | 0.00 | 0 | 0 |
| CNH / R On 11/12/2015 Foreign Exchange Option | 1.99 | Call | | | 965.68860 | 1,026.351 | 13.50 | 0.00 | 0 | 0 |
| CNH / R On 11/12/2015 Foreign Exchange Option | 1.99 | Put | | | 500.68860 | 464.351 | 13.50 | 0.00 | 0 | 0 |
| CNH / R On 11/12/2015 Foreign Exchange Option | 2.00 | Call | | | 910.39510 | 968.357 | 13.53 | 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 | 11/12/2015 | Foreign Exchange Option | 2.00 | Put | | | 545.39510 | 506.357 | 13.53 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Call | | | 857.38640 | 912.616 | 13.56 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Put | | | 592.38640 | 550.616 | 13.56 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Future | | | 1.88690 | | 1.85950 | | | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Future | | | 1.92170 | | 1.89440 | | | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.74 | Call | | | 1,281.31920 | 1,524.795 | 14.77 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.74 | Put | | | 86.31920 | 55.795 | 14.77 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.75 | Call | | | 1,196.01780 | 1,435.184 | 14.69 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.75 | Put | | | 101.01780 | 66.184 | 14.69 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.76 | Call | | | 1,113.53430 | 1,347.157 | 14.61 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.76 | Put | | | 118.53430 | 78.157 | 14.61 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Call | | | 324.14220 | 402.030 | 14.23 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Put | | | 1,380.14220 | 1,185.030 | 14.23 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Call | | | 303.21720 | 376.730 | 14.35 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Put | | | 1,459.21720 | 1,259.730 | 14.35 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Call | | | 347.13350 | 430.324 | 14.14 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Put | | | 1,303.13350 | 1,113.324 | 14.14 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.12530 | | 0.12440 | | | 0.00 | 0 | 13 |
| KES / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.12520 | | 0.12360 | | | 0.00 | 0 | 1,870 |
| KES / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.12570 | | 0.12360 | | | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | 0.00 | 0 | 1,883 |
| Total KES / R | | | | | | | | | | | 0.00 | 0 | 1,883 |
| NGN / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.05950 | | 0.06000 | | | 0.00 | 0 | 27,500 |
| NGN / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.05620 | | 0.05680 | | | 0.00 | 0 | 86,700 |
| NGN / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.05490 | | 0.05520 | | | 0.00 | 0 | 0 |
| Total NGN / R Future | | | | | | | | | | | 0.00 | 0 | 114,200 |
| Total NGN / R | | | | | | | | | | | 0.00 | 0 | 114,200 |
| NZ\$ / R | On | 22/07/2015 | Foreign Exchange Future | | | 8.44080 | | 8.36000 | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Future | | | 8.48040 | | 8.36500 | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 8.55660 | | 8.44140 | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 8.64350 | | 8.52760 | | | 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 NZ\$ / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 22/07/2015 | Foreign Exchange Option | 8.37 | Put | | | 0.00000 | 54.210 | 12.94 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 22/07/2015 | Foreign Exchange Option | 8.39 | Call | | | 0.00000 | 112.448 | 12.87 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 22/07/2015 | Foreign Exchange Option | 8.39 | Put | | | 0.00000 | 61.648 | 12.87 | 493,186.40 | 8,000 | 8,000 |
| NZ\$ / R | On | 22/07/2015 | Foreign Exchange Option | 8.35 | Call | | | 0.00000 | 138.260 | 13.00 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 22/07/2015 | Foreign Exchange Option | 8.35 | Put | | | 0.00000 | 47.460 | 13.00 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 22/07/2015 | Foreign Exchange Option | 8.36 | Call | | | 0.00000 | 131.551 | 12.97 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 22/07/2015 | Foreign Exchange Option | 8.36 | Put | | | 0.00000 | 50.751 | 12.97 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 22/07/2015 | Foreign Exchange Option | 8.37 | Call | | | 0.00000 | 125.010 | 12.94 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.09 | Call | | | 12.55480 | 18.747 | 11.96 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.09 | Put | | | 737.55480 | 628.347 | 11.96 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.10 | Call | | | 12.14110 | 18.109 | 11.99 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.10 | Put | | | 747.14110 | 637.709 | 11.99 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.11 | Call | | | 11.74220 | 17.492 | 12.03 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.11 | Put | | | 756.74220 | 647.092 | 12.03 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.09 | Call | | | 85.21140 | 107.315 | 13.13 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.09 | Put | | | 733.81140 | 640.715 | 13.13 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.10 | Call | | | 83.81700 | 105.548 | 13.16 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.10 | Put | | | 742.41700 | 648.948 | 13.16 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.11 | Call | | | 82.44740 | 103.810 | 13.19 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.11 | Put | | | 751.04740 | 657.210 | 13.19 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.14 | Call | | | 170.75460 | 200.259 | 13.65 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.14 | Put | | | 783.15460 | 696.759 | 13.65 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.15 | Call | | | 168.87140 | 198.036 | 13.68 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.15 | Put | | | 791.27140 | 704.536 | 13.68 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.16 | Call | | | 167.01210 | 195.840 | 13.70 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.16 | Put | | | 799.41210 | 712.340 | 13.70 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | 493,186.40 | 8,000 | 8,000 |
| Total NZ\$ / R | | | | | | | | | | | 493,186.40 | 8,000 | 8,000 |
| QUANTO € | On | 14/09/2015 | Foreign Exchange Future | | | 1.10730 | | 1.09450 | | | 229,211.10 | 207 | 726 |
| QUANTO € | On | 11/12/2015 | Foreign Exchange Future | | | 1.10890 | | 1.09610 | | | 0.00 | 0 | 0 |
| QUANTO € | On | 14/03/2016 | Foreign Exchange Future | | | 1.11110 | | 1.09830 | | | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | 229,211.10 | 207 | 726 |
| Total QUANTO € / \$ | | | | | | | | | | | 229,211.10 | 207 | 726 |
| RAIN | On | 14/09/2015 | Foreign Exchange Future | | | 22,360.82000 | | 22,177.74000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Future | | | 4.64060 | | 4.60400 | | | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Future | | | 4.60080 | | 4.56520 | | | 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 TRY / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.61 | Call | | | 112.64690 | 135.199 | 14.98 | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.61 | Put | | | 118.64690 | 104.599 | 14.98 | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.59 | Call | | | 122.59190 | 146.476 | 15.04 | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.59 | Put | | | 108.59190 | 95.876 | 15.04 | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.60 | Call | | | 117.30270 | 140.772 | 15.01 | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.60 | Put | | | 113.30270 | 100.172 | 15.01 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.49 | Call | | | 204.53500 | 227.602 | 14.04 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.49 | Put | | | 129.33500 | 116.802 | 14.04 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.50 | Call | | | 198.64250 | 221.463 | 14.01 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.50 | Put | | | 133.44250 | 120.663 | 14.01 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.51 | Call | | | 192.84310 | 215.414 | 13.98 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.51 | Put | | | 137.64310 | 124.614 | 13.98 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | 0.00 | 0 | 0 |
| ZMW / R | On | 14/09/2015 | Foreign Exchange Future | | | 1.60110 | | 1.62150 | | | 0.00 | 0 | 130 |
| ZMW / R | On | 11/12/2015 | Foreign Exchange Future | | | 1.56760 | | 1.57790 | | | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | 0.00 | 0 | 130 |
| Total ZMW / R | | | | | | | | | | | 0.00 | 0 | 130 |
| Total Futures | | | | | | | | | | | 502100959.20 | 39,391 | 1,005,045 |
| Total Options | | | | | | | | | | | 18345669.90 | 48,000 | 1,718,485 |
| Grand Total: | | | | | | | | | | | 520,446,629.10 | 87,391 | 2,723,530 |