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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/02/2016

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value  | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 25/02/2016 Foreign Exchange Future |        |            | 15.58090  |           | 15.69810     |                   |            | 0.0000 | 3,895,225.00   | 250              | 0             |
| \$ / R On 26/02/2016 Foreign Exchange Future |        |            | 15.58970  |           | 15.69810     |                   |            | 0.0000 | 0.00           | 0                | 392           |
| \$ / R On 29/02/2016 Foreign Exchange Future |        |            | 15.58970  |           | 15.70390     |                   |            | 0.0000 | 0.00           | 0                | 306           |
| \$ / R On 01/03/2016 Foreign Exchange Future |        |            | 15.58390  |           | 15.70670     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 02/03/2016 Foreign Exchange Future |        |            | 15.58680  |           | 15.70960     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 03/03/2016 Foreign Exchange Future |        |            | 15.58980  |           | 15.71250     |                   |            | 0.0000 | 0.00           | 0                | 269           |
| \$ / R On 04/03/2016 Foreign Exchange Future |        |            | 15.59270  |           | 15.71540     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 07/03/2016 Foreign Exchange Future |        |            | 15.60160  |           | 15.72440     |                   |            | 0.0000 | 1,653,769.60   | 106              | 301           |
| \$ / R On 08/03/2016 Foreign Exchange Future |        |            | 15.60460  |           | 15.72740     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 09/03/2016 Foreign Exchange Future |        |            | 15.60750  |           | 15.73040     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 11/03/2016 Foreign Exchange Future |        |            | 15.61350  |           | 15.73630     |                   |            | 0.0000 | 0.00           | 0                | 272           |
| \$ / R On 14/03/2016 Foreign Exchange Future |        |            | 15.62240  |           | 15.74530     |                   |            | 0.0000 | 807,271,897.60 | 51,674           | 786,247       |
| \$ / R On 15/03/2016 Foreign Exchange Future |        |            | 15.62540  |           | 15.74830     |                   |            | 0.0000 | 0.00           | 0                | 350           |
| \$ / R On 16/03/2016 Foreign Exchange Future |        |            | 15.62840  |           | 15.75130     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 23/03/2016 Foreign Exchange Future |        |            | 15.64920  |           | 15.77220     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 29/03/2016 Foreign Exchange Future |        |            | 15.66710  |           | 15.79020     |                   |            | 0.0000 | 0.00           | 0                | 140           |
| \$ / R On 31/03/2016 Foreign Exchange Future |        |            | 15.67310  |           | 15.79640     |                   |            | 0.0000 | 0.00           | 0                | 359           |
| \$ / R On 04/04/2016 Foreign Exchange Future |        |            | 15.68520  |           | 15.80890     |                   |            | 0.0000 | 0.00           | 0                | 140           |
| \$ / R On 05/04/2016 Foreign Exchange Future |        |            | 15.68830  |           | 15.81210     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 06/04/2016 Foreign Exchange Future |        |            | 15.69130  |           | 15.81520     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 07/04/2016 Foreign Exchange Future |        |            | 15.69430  |           | 15.81830     |                   |            | 0.0000 | 0.00           | 0                | 0             |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value           | Contracts Traded | Open Interest    |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R                     | On | 11/04/2016 | Foreign Exchange Future |        |            | 15.70650  |           | 15.83080     |                   |            | 0.0000 | 0.00                    | 0                | 100              |
| \$ / R                     | On | 15/04/2016 | Foreign Exchange Future |        |            | 15.71860  |           | 15.84330     |                   |            | 0.0000 | 0.00                    | 0                | 2,267            |
| \$ / R                     | On | 18/04/2016 | Foreign Exchange Future |        |            | 15.72770  |           | 15.85270     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 20/04/2016 | Foreign Exchange Future |        |            | 15.73380  |           | 15.85900     |                   |            | 0.0000 | 0.00                    | 0                | 700              |
| \$ / R                     | On | 25/04/2016 | Foreign Exchange Future |        |            | 15.74900  |           | 15.87460     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 26/04/2016 | Foreign Exchange Future |        |            | 15.75200  |           | 15.87770     |                   |            | 0.0000 | 0.00                    | 0                | 180              |
| \$ / R                     | On | 29/04/2016 | Foreign Exchange Future |        |            | 15.76120  |           | 15.88670     |                   |            | 0.0000 | 0.00                    | 0                | 500              |
| \$ / R                     | On | 04/05/2016 | Foreign Exchange Future |        |            | 15.77640  |           | 15.90160     |                   |            | 0.0000 | 0.00                    | 0                | 370              |
| \$ / R                     | On | 10/05/2016 | Foreign Exchange Future |        |            | 15.79470  |           | 15.91940     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 13/05/2016 | Foreign Exchange Future |        |            | 15.80380  |           | 15.92840     |                   |            | 0.0000 | 0.00                    | 0                | 550              |
| \$ / R                     | On | 16/05/2016 | Foreign Exchange Future |        |            | 15.81300  |           | 15.93730     |                   |            | 0.0000 | 0.00                    | 0                | 100              |
| \$ / R                     | On | 17/05/2016 | Foreign Exchange Future |        |            | 15.81600  |           | 15.94030     |                   |            | 0.0000 | 0.00                    | 0                | 100              |
| \$ / R                     | On | 19/05/2016 | Foreign Exchange Future |        |            | 15.82210  |           | 15.94620     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 23/05/2016 | Foreign Exchange Future |        |            | 15.83430  |           | 15.95820     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 27/05/2016 | Foreign Exchange Future |        |            | 15.84650  |           | 15.97020     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 31/05/2016 | Foreign Exchange Future |        |            | 15.85870  |           | 15.98270     |                   |            | 0.0000 | 0.00                    | 0                | 338              |
| \$ / R                     | On | 06/06/2016 | Foreign Exchange Future |        |            | 15.87740  |           | 16.00150     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 08/06/2016 | Foreign Exchange Future |        |            | 15.88370  |           | 16.00770     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 09/06/2016 | Foreign Exchange Future |        |            | 15.88680  |           | 16.01080     |                   |            | 0.0000 | 0.00                    | 0                | 264              |
| \$ / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 15.89940  |           | 16.02330     |                   |            | 0.0000 | 196,898,169.60          | 12,384           | 213,642          |
| \$ / R                     | On | 24/06/2016 | Foreign Exchange Future |        |            | 15.93380  |           | 16.05770     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 28/06/2016 | Foreign Exchange Future |        |            | 15.94630  |           | 16.07020     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 26/07/2016 | Foreign Exchange Future |        |            | 16.03400  |           | 16.15770     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 27/07/2016 | Foreign Exchange Future |        |            | 16.03710  |           | 16.16080     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 11/08/2016 | Foreign Exchange Future |        |            | 16.08400  |           | 16.20770     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 15/08/2016 | Foreign Exchange Future |        |            | 16.09660  |           | 16.22020     |                   |            | 0.0000 | 0.00                    | 0                | 105              |
| \$ / R                     | On | 26/08/2016 | Foreign Exchange Future |        |            | 16.13100  |           | 16.25450     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 06/09/2016 | Foreign Exchange Future |        |            | 16.16630  |           | 16.29050     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 08/09/2016 | Foreign Exchange Future |        |            | 16.17280  |           | 16.29700     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 09/09/2016 | Foreign Exchange Future |        |            | 16.17610  |           | 16.30030     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 13/09/2016 | Foreign Exchange Future |        |            | 16.18910  |           | 16.31340     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 15/09/2016 | Foreign Exchange Future |        |            | 16.19570  |           | 16.31990     |                   |            | 0.0000 | 0.00                    | 0                | 259              |
| \$ / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 16.20880  |           | 16.33300     |                   |            | 0.0000 | 729,396.00              | 45               | 142,817          |
| \$ / R                     | On | 28/09/2016 | Foreign Exchange Future |        |            | 16.23820  |           | 16.36250     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 26/10/2016 | Foreign Exchange Future |        |            | 16.32970  |           | 16.45410     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 28/11/2016 | Foreign Exchange Future |        |            | 16.43760  |           | 16.56200     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 14/12/2016 | Foreign Exchange Future |        |            | 16.49170  |           | 16.61710     |                   |            | 0.0000 | 0.00                    | 0                | 251              |
| \$ / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 16.50870  |           | 16.63430     |                   |            | 0.0000 | 52,827,840.00           | 3,200            | 36,853           |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 16.77910  |           | 16.90670     |                   |            | 0.0000 | 16,779,100.00           | 1,000            | 0                |
| \$ / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 17.00130  |           | 17.12640     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>1,080,055,397.80</b> | <b>68,659</b>    | <b>1,188,172</b> |
| \$ / R                     | On | 25/02/2016 | Foreign Exchange Option | 14.84  | Call       |           |           | 858.16590    | 740.900           | 22.00      | 1.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 25/02/2016 | Foreign Exchange Option | 14.84  | Put        |           |           | 0.06590      | 0.000             | 22.00      | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 25/02/2016 | Foreign Exchange Option | 15.64  | Call       |           |           | 109.28250    | 0.000             | 22.00      | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 25/02/2016 | Foreign Exchange Option | 15.64  | Put        |           |           | 51.18250     | 59.100            | 22.00      | 1.0000 | 0.00                    | 0                | 0                |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 25/02/2016 | Foreign Exchange Option | 11.80      | Call      |           | 3,898.10000  | 3,780.900         | 22.00      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2016 | Foreign Exchange Option | 11.80      | Put       |           | 0.00000      | 0.000             | 22.00      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2016 | Foreign Exchange Option | 13.50      | Call      |           | 2,198.10000  | 2,080.900         | 22.00      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2016 | Foreign Exchange Option | 13.50      | Put       |           | 0.00000      | 0.000             | 22.00      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2016 | Foreign Exchange Option | 14.65      | Call      |           | 1,049.12260  | 939.819           | 39.57      | 0.9987 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2016 | Foreign Exchange Option | 14.65      | Put       |           | 1.02260      | 0.119             | 39.57      | 0.0013 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/02/2016 | Foreign Exchange Option | 16.16      | Call      |           | 35.48460     | 13.705            | 24.01      | 0.0783 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 29/02/2016 | Foreign Exchange Option | 16.16      | Put       |           | 491.58460    | 584.005           | 24.01      | 0.9217 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/02/2016 | Foreign Exchange Option | 13.92      | Call      |           | 1,784.03980  | 1,669.772         | 33.07      | 0.9995 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/02/2016 | Foreign Exchange Option | 13.92      | Put       |           | 0.13980      | 0.072             | 33.07      | 0.0005 | 0.00          | 0                | 100           |
| \$ / R           | On | 29/02/2016 | Foreign Exchange Option | 14.60      | Call      |           | 1,105.89170  | 991.532           | 27.79      | 0.9884 | 0.00          | 0                | 100           |
| \$ / R           | On | 29/02/2016 | Foreign Exchange Option | 14.60      | Put       |           | 1.99170      | 1.832             | 27.79      | 0.0116 | 0.00          | 0                | 0             |
| \$ / R           | On | 01/03/2016 | Foreign Exchange Option | 15.20      | Call      |           | 534.17700    | 414.852           | 21.07      | 0.8470 | 0.00          | 0                | 0             |
| \$ / R           | On | 01/03/2016 | Foreign Exchange Option | 15.20      | Put       |           | 27.47700     | 30.952            | 21.07      | 0.1530 | 1,238,060.00  | 40,000           | 0             |
| \$ / R           | On | 01/03/2016 | Foreign Exchange Option | 16.26      | Call      |           | 28.48350     | 12.408            | 23.85      | 0.0659 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 01/03/2016 | Foreign Exchange Option | 16.26      | Put       |           | 581.78350    | 688.508           | 23.85      | 0.9341 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/03/2016 | Foreign Exchange Option | 14.62      | Call      |           | 1,092.34300  | 969.771           | 23.78      | 0.9828 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 02/03/2016 | Foreign Exchange Option | 14.62      | Put       |           | 2.74300      | 2.971             | 23.78      | 0.0172 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/03/2016 | Foreign Exchange Option | 15.86      | Call      |           | 113.23640    | 56.846            | 19.53      | 0.2478 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 02/03/2016 | Foreign Exchange Option | 15.86      | Put       |           | 263.63640    | 330.046           | 19.53      | 0.7522 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/03/2016 | Foreign Exchange Option | 14.60      | Call      |           | 1,112.19610  | 989.482           | 23.86      | 0.9844 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 02/03/2016 | Foreign Exchange Option | 14.60      | Put       |           | 2.59610      | 2.682             | 23.86      | 0.0156 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/03/2016 | Foreign Exchange Option | 14.61      | Call      |           | 1,102.26840  | 979.623           | 23.82      | 0.9836 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 02/03/2016 | Foreign Exchange Option | 14.61      | Put       |           | 2.66840      | 2.823             | 23.82      | 0.0164 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/03/2016 | Foreign Exchange Option | 15.50      | Call      |           | 300.17820    | 192.765           | 18.27      | 0.5987 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/03/2016 | Foreign Exchange Option | 15.50      | Put       |           | 90.57820     | 105.965           | 18.27      | 0.4013 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/03/2016 | Foreign Exchange Option | 15.79      | Call      |           | 153.89270    | 79.207            | 18.43      | 0.3131 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/03/2016 | Foreign Exchange Option | 15.79      | Put       |           | 231.39270    | 279.407           | 18.43      | 0.6869 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/03/2016 | Foreign Exchange Option | 14.47      | Call      |           | 1,248.58680  | 1,124.934         | 22.60      | 0.9878 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/03/2016 | Foreign Exchange Option | 14.47      | Put       |           | 3.18680      | 2.234             | 22.60      | 0.0122 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/03/2016 | Foreign Exchange Option | 15.47      | Call      |           | 343.78110    | 237.535           | 18.44      | 0.6191 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 04/03/2016 | Foreign Exchange Option | 15.47      | Put       |           | 98.38110     | 114.835           | 18.44      | 0.3809 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/03/2016 | Foreign Exchange Option | 14.65      | Call      |           | 1,081.18500  | 957.819           | 19.46      | 0.9699 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/03/2016 | Foreign Exchange Option | 14.65      | Put       |           | 6.78500      | 6.219             | 19.46      | 0.0301 | 0.00          | 0                | 0             |
| \$ / R           | On | 08/03/2016 | Foreign Exchange Option | 15.14      | Call      |           | 630.65660    | 511.197           | 17.80      | 0.8296 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 08/03/2016 | Foreign Exchange Option | 15.14      | Put       |           | 43.25660     | 46.597            | 17.80      | 0.1704 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/03/2016 | Foreign Exchange Option | 15.54      | Call      |           | 349.18820    | 248.635           | 18.18      | 0.5570 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 09/03/2016 | Foreign Exchange Option | 15.54      | Put       |           | 158.78820    | 181.135           | 18.18      | 0.4430 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/03/2016 | Foreign Exchange Option | 15.61      | Call      |           | 308.32070    | 213.575           | 18.28      | 0.5050 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 09/03/2016 | Foreign Exchange Option | 15.61      | Put       |           | 187.92070    | 216.075           | 18.28      | 0.4950 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/03/2016 | Foreign Exchange Option | 12.53      | Call      |           | 3,206.33540  | 3,083.530         | 29.93      | 0.9999 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/03/2016 | Foreign Exchange Option | 12.53      | Put       |           | 0.03540      | 0.030             | 29.93      | 0.0001 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.05      | Call      |           | 4,695.31230  | 4,572.400         | 21.25      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.05      | Put       |           | 0.01230      | 0.000             | 21.25      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 23.15      | Call      |           | 0.00350      | 0.000             | 37.04      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 23.15      | Put       |           | 7,404.70350  | 7,527.600         | 37.04      | 1.0000 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM  | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 150.00 | Call       |           |           | 0.00000       | 0.000             | 37.04      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 150.00 | Put        |           |           | 134,254.70000 | 134,377.600       | 37.04      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 18.24  | Call       |           |           | 2.34120       | 1.424             | 26.74      | 0.0049 | 0.00          | 0                | 12,500        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 18.24  | Put        |           |           | 2,497.04120   | 2,619.024         | 26.74      | 0.9951 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 20.23  | Call       |           |           | 0.81400       | 0.296             | 36.68      | 0.0009 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 20.23  | Put        |           |           | 4,485.51400   | 4,607.895         | 36.68      | 0.9991 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 22.05  | Call       |           |           | 0.03780       | 0.005             | 37.04      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 22.05  | Put        |           |           | 6,304.73780   | 6,427.605         | 37.04      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 17.18  | Call       |           |           | 14.21820      | 7.691             | 21.92      | 0.0269 | 0.00          | 0                | 12,500        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 17.18  | Put        |           |           | 1,448.91820   | 1,565.291         | 21.92      | 0.9731 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 17.41  | Call       |           |           | 8.20350       | 5.088             | 22.97      | 0.0179 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 17.41  | Put        |           |           | 1,672.90350   | 1,792.688         | 22.97      | 0.9821 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 17.65  | Call       |           |           | 5.52780       | 3.401             | 24.06      | 0.0120 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 17.65  | Put        |           |           | 1,910.22780   | 2,031.001         | 24.06      | 0.9880 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.85  | Call       |           |           | 32.33260      | 17.188            | 21.13      | 0.0561 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.85  | Put        |           |           | 1,137.03260   | 1,244.788         | 21.13      | 0.9439 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.90  | Call       |           |           | 28.66710      | 15.192            | 21.24      | 0.0502 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.90  | Put        |           |           | 1,183.36710   | 1,292.792         | 21.24      | 0.9498 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 17.00  | Call       |           |           | 22.43300      | 11.850            | 21.46      | 0.0401 | 0.00          | 0                | 31,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 17.00  | Put        |           |           | 1,277.13300   | 1,389.450         | 21.46      | 0.9599 | 0.00          | 0                | 201           |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.50  | Call       |           |           | 71.15340      | 39.977            | 20.36      | 0.1178 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.50  | Put        |           |           | 825.85340     | 917.577           | 20.36      | 0.8822 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.55  | Call       |           |           | 64.36560      | 35.526            | 20.47      | 0.1063 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.55  | Put        |           |           | 869.06560     | 963.126           | 20.47      | 0.8937 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.75  | Call       |           |           | 40.93860      | 21.960            | 20.91      | 0.0697 | 0.00          | 0                | 35,701        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.75  | Put        |           |           | 1,045.63860   | 1,149.560         | 20.91      | 0.9303 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.27  | Call       |           |           | 111.50170     | 67.749            | 19.84      | 0.1841 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.27  | Put        |           |           | 636.20170     | 715.349           | 19.84      | 0.8159 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.34  | Call       |           |           | 97.47280      | 57.870            | 20.00      | 0.1613 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.34  | Put        |           |           | 692.17280     | 775.470           | 20.00      | 0.8387 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.45  | Call       |           |           | 78.58930      | 44.940            | 20.25      | 0.1302 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.45  | Put        |           |           | 783.28930     | 872.540           | 20.25      | 0.8698 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.11  | Call       |           |           | 150.36850     | 96.237            | 19.47      | 0.2454 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.11  | Put        |           |           | 515.06850     | 583.837           | 19.47      | 0.7546 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.15  | Call       |           |           | 139.69640     | 88.266            | 19.56      | 0.2288 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.15  | Put        |           |           | 544.39640     | 615.866           | 19.56      | 0.7712 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.20  | Call       |           |           | 127.27510     | 79.125            | 19.68      | 0.2093 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.20  | Put        |           |           | 581.97510     | 656.725           | 19.68      | 0.7907 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.90  | Call       |           |           | 218.28590     | 149.148           | 18.99      | 0.3458 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.90  | Put        |           |           | 372.98590     | 426.748           | 18.99      | 0.6542 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.99  | Call       |           |           | 186.60870     | 124.035           | 19.20      | 0.3001 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.99  | Put        |           |           | 431.30870     | 491.635           | 19.20      | 0.6999 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.00  | Call       |           |           | 183.33400     | 121.481           | 19.22      | 0.2952 | 24,417.76     | 201              | 750           |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.00  | Put        |           |           | 438.03400     | 499.081           | 19.22      | 0.7048 | 0.00          | 0                | 502           |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.75  | Call       |           |           | 280.49350     | 200.295           | 18.65      | 0.4302 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.75  | Put        |           |           | 285.19350     | 327.895           | 18.65      | 0.5698 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.77  | Call       |           |           | 271.48690    | 192.755           | 18.69      | 0.4185 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.77  | Put        |           |           | 296.18690    | 340.355           | 18.69      | 0.5815 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.85  | Call       |           |           | 237.67260    | 164.845           | 18.88      | 0.3729 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.85  | Put        |           |           | 342.37260    | 392.445           | 18.88      | 0.6271 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.59  | Call       |           |           | 364.18370    | 269.437           | 18.29      | 0.5285 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.59  | Put        |           |           | 208.88370    | 237.037           | 18.29      | 0.4715 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.60  | Call       |           |           | 358.52730    | 264.473           | 18.30      | 0.5222 | 0.00          | 0                | 12,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.60  | Put        |           |           | 213.22730    | 242.073           | 18.30      | 0.4778 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.70  | Call       |           |           | 305.08370    | 220.169           | 18.53      | 0.4602 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.70  | Put        |           |           | 259.78370    | 297.769           | 18.53      | 0.5398 | 0.00          | 0                | 16,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.55  | Call       |           |           | 387.38080    | 289.923           | 18.26      | 0.5536 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.55  | Put        |           |           | 192.08080    | 217.523           | 18.26      | 0.4464 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.56  | Call       |           |           | 381.49630    | 284.706           | 18.27      | 0.5473 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.56  | Put        |           |           | 196.19630    | 222.306           | 18.27      | 0.4527 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.57  | Call       |           |           | 375.66970    | 279.553           | 18.27      | 0.5411 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.57  | Put        |           |           | 200.36970    | 227.153           | 18.27      | 0.4589 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.46  | Call       |           |           | 442.86020    | 339.736           | 18.17      | 0.6099 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.46  | Put        |           |           | 157.56020    | 177.336           | 18.17      | 0.3901 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.50  | Call       |           |           | 417.64460    | 316.961           | 18.21      | 0.5850 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.50  | Put        |           |           | 172.34460    | 194.561           | 18.21      | 0.4150 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.53  | Call       |           |           | 399.31760    | 300.548           | 18.24      | 0.5662 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.53  | Put        |           |           | 184.01760    | 208.148           | 18.24      | 0.4338 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.25  | Call       |           |           | 589.25490    | 475.612           | 17.98      | 0.7338 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.25  | Put        |           |           | 93.95490     | 103.212           | 17.98      | 0.2662 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.27  | Call       |           |           | 574.34380    | 461.529           | 18.00      | 0.7227 | 0.00          | 0                | 38,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.27  | Put        |           |           | 99.04380     | 109.129           | 18.00      | 0.2773 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.45  | Call       |           |           | 449.30100    | 345.589           | 18.16      | 0.6161 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.45  | Put        |           |           | 154.00100    | 173.189           | 18.16      | 0.3839 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.13  | Call       |           |           | 682.63960    | 564.805           | 17.87      | 0.7959 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.13  | Put        |           |           | 67.33960     | 72.405            | 17.87      | 0.2041 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.16  | Call       |           |           | 658.68690    | 541.777           | 17.90      | 0.7811 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.16  | Put        |           |           | 73.38690     | 79.377            | 17.90      | 0.2189 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.20  | Call       |           |           | 627.36860    | 511.818           | 17.93      | 0.7606 | 0.00          | 0                | 500           |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.20  | Put        |           |           | 82.06860     | 89.418            | 17.93      | 0.2394 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.03  | Call       |           |           | 765.16720    | 644.803           | 17.78      | 0.8411 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.03  | Put        |           |           | 49.86720     | 52.404            | 17.78      | 0.1589 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.04  | Call       |           |           | 756.73770    | 636.590           | 17.78      | 0.8369 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.04  | Put        |           |           | 51.43770     | 54.190            | 17.78      | 0.1631 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.12  | Call       |           |           | 690.70990    | 572.583           | 17.86      | 0.8007 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.12  | Put        |           |           | 65.40990     | 70.183            | 17.86      | 0.1993 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.99  | Call       |           |           | 799.25100    | 678.101           | 17.74      | 0.8574 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.99  | Put        |           |           | 43.95100     | 45.701            | 17.74      | 0.1426 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.00  | Call       |           |           | 790.67640    | 669.711           | 17.75      | 0.8534 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.00  | Put        |           |           | 45.37640     | 47.311            | 17.75      | 0.1466 | 0.00          | 0                | 41,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.01  | Call       |           |           | 782.13670    | 661.365           | 17.76      | 0.8494 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.01  | Put        |           |           | 46.83670     | 48.965            | 17.76      | 0.1506 | 0.00          | 0                | 5,000         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.75  | Call       |           |           | 1,018.56950  | 892.357           | 17.89      | 0.9287 | 0.00          | 0                | 29,370        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.75  | Put        |           |           | 23.26950     | 19.957            | 17.89      | 0.0713 | 0.00          | 0                | 300           |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.80  | Call       |           |           | 971.74830    | 844.793           | 17.56      | 0.9202 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.80  | Put        |           |           | 26.44830     | 22.393            | 17.56      | 0.0798 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.90  | Call       |           |           | 879.36310    | 755.437           | 17.66      | 0.8901 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.90  | Put        |           |           | 34.06310     | 33.037            | 17.66      | 0.1099 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.50  | Call       |           |           | 1,257.40400  | 1,133.856         | 19.55      | 0.9590 | 0.00          | 0                | 1,300         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.50  | Put        |           |           | 12.10400     | 11.456            | 19.55      | 0.0410 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.59  | Call       |           |           | 1,170.65220  | 1,046.341         | 18.95      | 0.9501 | 0.00          | 0                | 1,204         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.59  | Put        |           |           | 15.35220     | 13.941            | 18.95      | 0.0499 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.70  | Call       |           |           | 1,065.75380  | 940.216           | 18.22      | 0.9362 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.70  | Put        |           |           | 20.45380     | 17.817            | 18.22      | 0.0638 | 0.00          | 0                | 1,600         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.26  | Call       |           |           | 1,491.64850  | 1,369.316         | 21.14      | 0.9754 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.26  | Put        |           |           | 6.34850      | 6.916             | 21.14      | 0.0246 | 0.00          | 0                | 402           |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.31  | Call       |           |           | 1,442.57130  | 1,320.066         | 20.81      | 0.9727 | 0.00          | 0                | 43,156        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.31  | Put        |           |           | 7.27130      | 7.666             | 20.81      | 0.0273 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.47  | Call       |           |           | 1,286.47580  | 1,163.140         | 19.75      | 0.9616 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.47  | Put        |           |           | 11.17580     | 10.740            | 19.75      | 0.0384 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.10  | Call       |           |           | 1,649.37890  | 1,527.411         | 22.21      | 0.9823 | 0.00          | 0                | 9,370         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.10  | Put        |           |           | 4.07890      | 5.011             | 22.21      | 0.0177 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.20  | Call       |           |           | 1,550.69010  | 1,428.521         | 21.54      | 0.9783 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.20  | Put        |           |           | 5.39010      | 6.121             | 21.54      | 0.0217 | 0.00          | 0                | 800           |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.21  | Call       |           |           | 1,540.83960  | 1,418.646         | 21.48      | 0.9778 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.21  | Put        |           |           | 5.53960      | 6.246             | 21.48      | 0.0222 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.94  | Call       |           |           | 1,807.89750  | 1,685.155         | 22.39      | 0.9897 | 0.00          | 0                | 788           |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.94  | Put        |           |           | 2.59750      | 2.755             | 22.39      | 0.0103 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.95  | Call       |           |           | 1,797.97230  | 1,675.288         | 22.41      | 0.9893 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.95  | Put        |           |           | 2.67230      | 2.888             | 22.41      | 0.0107 | 0.00          | 0                | 32,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.00  | Call       |           |           | 1,748.37870  | 1,626.038         | 22.47      | 0.9869 | 0.00          | 0                | 1,750         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.00  | Put        |           |           | 3.07870      | 3.638             | 22.47      | 0.0131 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.63  | Call       |           |           | 2,116.36630  | 1,992.949         | 21.97      | 0.9976 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.63  | Put        |           |           | 1.06630      | 0.549             | 21.97      | 0.0024 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.75  | Call       |           |           | 1,996.80860  | 1,873.463         | 22.13      | 0.9956 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.75  | Put        |           |           | 1.50860      | 1.063             | 22.13      | 0.0044 | 0.00          | 0                | 4,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.76  | Call       |           |           | 1,986.85270  | 1,863.521         | 22.15      | 0.9954 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.76  | Put        |           |           | 1.55270      | 1.121             | 22.15      | 0.0046 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.26  | Call       |           |           | 2,485.65970  | 2,362.451         | 21.47      | 0.9997 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.26  | Put        |           |           | 0.35970      | 0.051             | 21.47      | 0.0003 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,246.02990  | 2,122.653         | 21.79      | 0.9988 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 0.72990      | 0.253             | 21.79      | 0.0012 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.55  | Call       |           |           | 2,196.14480  | 2,072.743         | 21.86      | 0.9984 | 0.00          | 0                | 12,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.55  | Put        |           |           | 0.84480      | 0.343             | 21.86      | 0.0016 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.95  | Call       |           |           | 2,795.44220  | 2,672.405         | 21.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.95  | Put        |           |           | 0.14220      | 0.005             | 21.05      | 0.0000 | 0.00          | 0                | 38,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.10  | Call       |           |           | 2,645.52330  | 2,522.415         | 21.25      | 0.9999 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.10  | Put        |           |           | 0.22330      | 0.015             | 21.25      | 0.0001 | 0.00          | 0                | 35,000        |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.20      | Call      |           | 2,545.60100  | 2,422.433         | 21.39      | 0.9998 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.20      | Put       |           | 0.30100      | 0.033             | 21.39      | 0.0002 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.55      | Call      |           | 3,195.34690  | 3,072.400         | 20.50      | 1.0000 | 0.00          | 0                | 12,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.55      | Put       |           | 0.04690      | 0.000             | 20.50      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.74      | Call      |           | 3,005.37520  | 2,882.401         | 20.76      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.74      | Put       |           | 0.07520      | 0.001             | 20.76      | 0.0000 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.80      | Call      |           | 2,945.39030  | 2,822.401         | 20.84      | 1.0000 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.80      | Put       |           | 0.09030      | 0.001             | 20.84      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.06      | Call      |           | 3,685.33040  | 3,562.400         | 20.68      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.06      | Put       |           | 0.03040      | 0.000             | 20.68      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.11      | Call      |           | 3,635.33180  | 3,512.400         | 20.66      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.11      | Put       |           | 0.03180      | 0.000             | 20.66      | 0.0000 | 0.00          | 0                | 786           |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.26      | Call      |           | 3,485.33620  | 3,362.400         | 20.57      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.26      | Put       |           | 0.03620      | 0.000             | 20.57      | 0.0000 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.00      | Call      |           | 3,745.32880  | 3,622.400         | 20.72      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.00      | Put       |           | 0.02880      | 0.000             | 20.72      | 0.0000 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.04      | Call      |           | 3,705.32990  | 3,582.400         | 20.70      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.04      | Put       |           | 0.02990      | 0.000             | 20.70      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.05      | Call      |           | 3,695.33010  | 3,572.400         | 20.69      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.05      | Put       |           | 0.03010      | 0.000             | 20.69      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.83      | Call      |           | 3,915.32480  | 3,792.400         | 20.81      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.83      | Put       |           | 0.02480      | 0.000             | 20.81      | 0.0000 | 0.00          | 0                | 1,204         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.91      | Call      |           | 3,835.32660  | 3,712.400         | 20.77      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.91      | Put       |           | 0.02660      | 0.000             | 20.77      | 0.0000 | 0.00          | 0                | 788           |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.95      | Call      |           | 3,795.32760  | 3,672.400         | 20.75      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.95      | Put       |           | 0.02760      | 0.000             | 20.75      | 0.0000 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.55      | Call      |           | 4,195.31940  | 4,072.400         | 20.97      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.55      | Put       |           | 0.01940      | 0.000             | 20.97      | 0.0000 | 0.00          | 0                | 42,370        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.60      | Call      |           | 4,145.32030  | 4,022.400         | 20.94      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.60      | Put       |           | 0.02030      | 0.000             | 20.94      | 0.0000 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.80      | Call      |           | 3,945.32420  | 3,822.400         | 20.83      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.80      | Put       |           | 0.02420      | 0.000             | 20.83      | 0.0000 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 15/03/2016 | Foreign Exchange Option | 15.79      | Call      |           | 272.71210    | 195.111           | 18.85      | 0.4121 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/03/2016 | Foreign Exchange Option | 15.79      | Put       |           | 314.41210    | 359.711           | 18.85      | 0.5879 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2016 | Foreign Exchange Option | 13.34      | Call      |           | 2,411.85490  | 2,289.071         | 24.34      | 0.9975 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2016 | Foreign Exchange Option | 13.34      | Put       |           | 0.55490      | 0.671             | 24.34      | 0.0025 | 0.00          | 0                | 17,991        |
| \$ / R           | On | 16/03/2016 | Foreign Exchange Option | 14.63      | Call      |           | 1,140.94580  | 1,019.303         | 19.10      | 0.9330 | 0.00          | 0                | 17,991        |
| \$ / R           | On | 16/03/2016 | Foreign Exchange Option | 14.63      | Put       |           | 19.64580     | 20.903            | 19.10      | 0.0670 | 0.00          | 0                | 0             |
| \$ / R           | On | 23/03/2016 | Foreign Exchange Option | 14.97      | Call      |           | 871.00130    | 755.075           | 18.14      | 0.8223 | 0.00          | 0                | 19,744        |
| \$ / R           | On | 23/03/2016 | Foreign Exchange Option | 14.97      | Put       |           | 68.80130     | 75.875            | 18.14      | 0.1777 | 0.00          | 0                | 0             |
| \$ / R           | On | 23/03/2016 | Foreign Exchange Option | 13.67      | Call      |           | 2,104.28700  | 1,981.554         | 20.84      | 0.9921 | 0.00          | 0                | 0             |
| \$ / R           | On | 23/03/2016 | Foreign Exchange Option | 13.67      | Put       |           | 2.08700      | 2.354             | 20.84      | 0.0079 | 0.00          | 0                | 19,744        |
| \$ / R           | On | 29/03/2016 | Foreign Exchange Option | 13.50      | Call      |           | 2,292.92140  | 2,169.145         | 20.19      | 0.9935 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2016 | Foreign Exchange Option | 13.50      | Put       |           | 2.72140      | 2.046             | 20.19      | 0.0065 | 0.00          | 0                | 150           |
| \$ / R           | On | 29/03/2016 | Foreign Exchange Option | 15.25      | Call      |           | 687.86870    | 585.954           | 18.19      | 0.6988 | 0.00          | 0                | 250           |
| \$ / R           | On | 29/03/2016 | Foreign Exchange Option | 15.25      | Put       |           | 147.66870    | 168.854           | 18.19      | 0.3012 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM  | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 29/03/2016 | Foreign Exchange Option | 15.96  | Call       |           |           | 300.59140     | 236.473           | 19.21      | 0.3852 | 0.00          | 0                | 150           |
| \$ / R           | On | 29/03/2016 | Foreign Exchange Option | 15.96  | Put        |           |           | 470.39140     | 529.373           | 19.21      | 0.6148 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 3,990.27820   | 3,867.157         | 26.73      | 0.9998 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 0.07820       | 0.057             | 26.73      | 0.0002 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/03/2016 | Foreign Exchange Option | 16.73  | Call       |           |           | 116.84280     | 86.226            | 20.93      | 0.1649 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/03/2016 | Foreign Exchange Option | 16.73  | Put        |           |           | 1,050.44280   | 1,143.126         | 20.93      | 0.8351 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/04/2016 | Foreign Exchange Option | 116.19 | Call       |           |           | 0.00000       | 0.000             | 28.57      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/04/2016 | Foreign Exchange Option | 116.19 | Put        |           |           | 100,381.10000 | 100,504.800       | 28.57      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/04/2016 | Foreign Exchange Option | 15.87  | Call       |           |           | 377.47160     | 312.243           | 19.03      | 0.4399 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 05/04/2016 | Foreign Exchange Option | 15.87  | Put        |           |           | 435.37160     | 493.943           | 19.03      | 0.5601 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/04/2016 | Foreign Exchange Option | 16.79  | Call       |           |           | 126.29650     | 97.305            | 20.93      | 0.1723 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/04/2016 | Foreign Exchange Option | 16.79  | Put        |           |           | 1,104.19650   | 1,199.005         | 20.93      | 0.8277 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/04/2016 | Foreign Exchange Option | 16.04  | Call       |           |           | 317.64900     | 260.884           | 19.42      | 0.3802 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/04/2016 | Foreign Exchange Option | 16.04  | Put        |           |           | 542.44900     | 609.584           | 19.42      | 0.6198 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/04/2016 | Foreign Exchange Option | 16.23  | Call       |           |           | 261.00210     | 212.803           | 19.84      | 0.3209 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 07/04/2016 | Foreign Exchange Option | 16.23  | Put        |           |           | 672.70210     | 748.503           | 19.84      | 0.6791 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/04/2016 | Foreign Exchange Option | 15.98  | Call       |           |           | 365.56920     | 308.392           | 19.23      | 0.4134 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/04/2016 | Foreign Exchange Option | 15.98  | Put        |           |           | 514.76920     | 581.892           | 19.23      | 0.5866 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/04/2016 | Foreign Exchange Option | 15.89  | Call       |           |           | 425.98460     | 366.630           | 19.16      | 0.4533 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/04/2016 | Foreign Exchange Option | 15.89  | Put        |           |           | 472.68460     | 538.030           | 19.16      | 0.5467 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/04/2016 | Foreign Exchange Option | 15.42  | Call       |           |           | 688.60200     | 607.492           | 18.44      | 0.6241 | 0.00          | 0                | 17,896        |
| \$ / R           | On | 18/04/2016 | Foreign Exchange Option | 15.42  | Put        |           |           | 255.90200     | 299.792           | 18.44      | 0.3759 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/04/2016 | Foreign Exchange Option | 17.09  | Call       |           |           | 128.55500     | 106.650           | 21.35      | 0.1634 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 18/04/2016 | Foreign Exchange Option | 17.09  | Put        |           |           | 1,365.85500   | 1,468.950         | 21.35      | 0.8366 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/04/2016 | Foreign Exchange Option | 13.97  | Call       |           |           | 1,899.78710   | 1,778.220         | 18.59      | 0.9562 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/04/2016 | Foreign Exchange Option | 13.97  | Put        |           |           | 17.08710      | 20.520            | 18.59      | 0.0438 | 0.00          | 0                | 17,896        |
| \$ / R           | On | 20/04/2016 | Foreign Exchange Option | 16.71  | Call       |           |           | 200.93100     | 170.511           | 20.67      | 0.2388 | 0.00          | 0                | 0             |
| \$ / R           | On | 20/04/2016 | Foreign Exchange Option | 16.71  | Put        |           |           | 1,051.93100   | 1,146.711         | 20.67      | 0.7612 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2016 | Foreign Exchange Option | 16.81  | Call       |           |           | 201.27260     | 172.007           | 20.76      | 0.2319 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 25/04/2016 | Foreign Exchange Option | 16.81  | Put        |           |           | 1,136.67260   | 1,233.007         | 20.76      | 0.7681 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 16.29  | Call       |           |           | 337.02030     | 292.294           | 19.81      | 0.3541 | 0.00          | 0                | 150           |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 16.29  | Put        |           |           | 749.32030     | 830.294           | 19.81      | 0.6459 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 16.69  | Call       |           |           | 231.72520     | 198.361           | 20.55      | 0.2590 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 16.69  | Put        |           |           | 1,044.02520   | 1,136.361         | 20.55      | 0.7410 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 4,078.35250   | 3,952.654         | 24.11      | 0.9986 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 0.65250       | 0.654             | 24.11      | 0.0014 | 0.00          | 0                | 250           |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,389.02320   | 2,264.957         | 19.83      | 0.9740 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 11.32320      | 12.957            | 19.83      | 0.0260 | 0.00          | 0                | 150           |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 15.66  | Call       |           |           | 597.54640     | 526.826           | 18.72      | 0.5457 | 0.00          | 0                | 250           |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 15.66  | Put        |           |           | 379.84640     | 434.826           | 18.72      | 0.4543 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/04/2016 | Foreign Exchange Option | 16.23  | Call       |           |           | 373.72460     | 325.358           | 19.73      | 0.3769 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/04/2016 | Foreign Exchange Option | 16.23  | Put        |           |           | 717.02460     | 794.158           | 19.73      | 0.6231 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/05/2016 | Foreign Exchange Option | 16.70  | Call       |           |           | 266.13670     | 229.260           | 20.51      | 0.2764 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/05/2016 | Foreign Exchange Option | 16.70  | Put        |           |           | 1,064.53670   | 1,152.861         | 20.51      | 0.7236 | 0.00          | 0                | 0             |
| \$ / R           | On | 10/05/2016 | Foreign Exchange Option | 14.28  | Call       |           |           | 1,692.62470   | 1,577.140         | 17.89      | 0.9004 | 0.00          | 0                | 0             |
| \$ / R           | On | 10/05/2016 | Foreign Exchange Option | 14.28  | Put        |           |           | 53.22470      | 62.440            | 17.89      | 0.0996 | 0.00          | 0                | 8,403         |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 10/05/2016 | Foreign Exchange Option | 15.51  | Call       |           |           | 759.24800    | 679.582           | 18.55      | 0.6019 | 0.00          | 0                | 8,403         |
| \$ / R           | On | 10/05/2016 | Foreign Exchange Option | 15.51  | Put        |           |           | 349.84800    | 394.882           | 18.55      | 0.3981 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/05/2016 | Foreign Exchange Option | 15.98  | Call       |           |           | 542.29100    | 480.093           | 19.24      | 0.4681 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/05/2016 | Foreign Exchange Option | 15.98  | Put        |           |           | 593.89100    | 656.293           | 19.24      | 0.5319 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/05/2016 | Foreign Exchange Option | 15.99  | Call       |           |           | 551.77860    | 489.131           | 19.19      | 0.4689 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/05/2016 | Foreign Exchange Option | 15.99  | Put        |           |           | 604.47860    | 666.131           | 19.19      | 0.5311 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/05/2016 | Foreign Exchange Option | 16.95  | Call       |           |           | 268.88770    | 232.102           | 20.91      | 0.2581 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/05/2016 | Foreign Exchange Option | 16.95  | Put        |           |           | 1,278.58770  | 1,366.102         | 20.91      | 0.7419 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/05/2016 | Foreign Exchange Option | 15.70  | Call       |           |           | 705.89700    | 630.662           | 18.82      | 0.5521 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 19/05/2016 | Foreign Exchange Option | 15.70  | Put        |           |           | 459.69700    | 508.562           | 18.82      | 0.4479 | 0.00          | 0                | 0             |
| \$ / R           | On | 23/05/2016 | Foreign Exchange Option | 15.36  | Call       |           |           | 916.86510    | 830.239           | 18.39      | 0.6488 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 23/05/2016 | Foreign Exchange Option | 15.36  | Put        |           |           | 318.66510    | 355.939           | 18.39      | 0.3512 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,494.23670  | 2,372.723         | 18.92      | 0.9586 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 24.03670     | 26.223            | 18.92      | 0.0414 | 0.00          | 0                | 150           |
| \$ / R           | On | 27/05/2016 | Foreign Exchange Option | 16.13  | Call       |           |           | 554.20560    | 492.409           | 19.49      | 0.4474 | 0.00          | 0                | 250           |
| \$ / R           | On | 27/05/2016 | Foreign Exchange Option | 16.13  | Put        |           |           | 714.00560    | 775.909           | 19.49      | 0.5526 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2016 | Foreign Exchange Option | 16.70  | Call       |           |           | 371.05060    | 324.974           | 20.47      | 0.3230 | 0.00          | 0                | 150           |
| \$ / R           | On | 27/05/2016 | Foreign Exchange Option | 16.70  | Put        |           |           | 1,100.85060  | 1,178.474         | 20.47      | 0.6770 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 4,173.00770  | 4,049.263         | 23.08      | 0.9954 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 2.80770      | 2.763             | 23.08      | 0.0046 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/05/2016 | Foreign Exchange Option | 14.82  | Call       |           |           | 1,332.54850  | 1,229.341         | 18.00      | 0.7824 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2016 | Foreign Exchange Option | 14.82  | Put        |           |           | 169.84850    | 190.641           | 18.00      | 0.2176 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/06/2016 | Foreign Exchange Option | 15.45  | Call       |           |           | 931.73980    | 848.285           | 18.50      | 0.6285 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 06/06/2016 | Foreign Exchange Option | 15.45  | Put        |           |           | 380.23980    | 420.885           | 18.50      | 0.3715 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/06/2016 | Foreign Exchange Option | 12.20  | Call       |           |           | 3,806.19520  | 3,682.168         | 21.12      | 0.9921 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/06/2016 | Foreign Exchange Option | 12.20  | Put        |           |           | 4.69520      | 4.768             | 21.12      | 0.0079 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 08/06/2016 | Foreign Exchange Option | 15.78  | Call       |           |           | 765.18240    | 691.381           | 18.94      | 0.5459 | 0.00          | 0                | 8,219         |
| \$ / R           | On | 08/06/2016 | Foreign Exchange Option | 15.78  | Put        |           |           | 537.48240    | 587.681           | 18.94      | 0.4541 | 0.00          | 0                | 0             |
| \$ / R           | On | 08/06/2016 | Foreign Exchange Option | 14.60  | Call       |           |           | 1,543.07810  | 1,436.533         | 17.99      | 0.8227 | 0.00          | 0                | 0             |
| \$ / R           | On | 08/06/2016 | Foreign Exchange Option | 14.60  | Put        |           |           | 135.37810    | 152.833           | 17.99      | 0.1773 | 0.00          | 0                | 8,219         |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 2,740.65600  | 2,618.720         | 18.71      | 0.9663 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 19.85600     | 21.920            | 18.71      | 0.0337 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 2,730.98870  | 2,609.095         | 18.70      | 0.9658 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 20.18870     | 22.295            | 18.70      | 0.0342 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 2,721.32620  | 2,599.476         | 18.69      | 0.9653 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 20.52620     | 22.676            | 18.69      | 0.0347 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 20.58600     | 23.420            | 18.65      | 0.0352 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 2,744.23260  | 2,623.209         | 18.64      | 0.9643 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 20.93260     | 23.809            | 18.64      | 0.0357 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 2,734.58360  | 2,613.604         | 18.64      | 0.9638 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 21.28360     | 24.204            | 18.64      | 0.0362 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,552.29720  | 2,432.264         | 18.49      | 0.9525 | 0.00          | 0                | 53,633        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 28.99720     | 32.864            | 18.49      | 0.0475 | 0.00          | 0                | 545           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.53  | Call       |           |           | 2,523.71240  | 2,403.849         | 18.47      | 0.9505 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.53  | Put        |           |           | 30.41240     | 34.449            | 18.47      | 0.0495 | 0.00          | 0                | 36,230        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.20  | Call       |           |           | 1,904.62860  | 1,790.487         | 17.95      | 0.8852 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.20  | Put        |           |           | 81.32860     | 91.087            | 17.95      | 0.1148 | 0.00          | 0                | 2,650         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.25  | Call       |           |           | 1,860.30050  | 1,746.762         | 17.92      | 0.8785 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.25  | Put        |           |           | 87.00050     | 97.362            | 17.92      | 0.1215 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.50  | Call       |           |           | 1,645.87270  | 1,538.170         | 17.94      | 0.8386 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.50  | Put        |           |           | 122.57270    | 138.770           | 17.94      | 0.1614 | 0.00          | 0                | 17,500        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.74  | Call       |           |           | 1,453.42650  | 1,350.434         | 18.01      | 0.7934 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.74  | Put        |           |           | 170.12650    | 191.034           | 18.01      | 0.2066 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.75  | Call       |           |           | 1,445.66180  | 1,342.877         | 18.02      | 0.7914 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.75  | Put        |           |           | 172.36180    | 193.477           | 18.02      | 0.2086 | 0.00          | 0                | 47,500        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.85  | Call       |           |           | 1,369.17420  | 1,268.561         | 18.05      | 0.7709 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.85  | Put        |           |           | 195.87420    | 219.160           | 18.05      | 0.2291 | 0.00          | 0                | 8,000         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.93  | Call       |           |           | 1,309.55610  | 1,210.759         | 18.07      | 0.7538 | 0.00          | 0                | 330           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.93  | Put        |           |           | 216.25610    | 241.360           | 18.07      | 0.2462 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.97  | Call       |           |           | 1,280.28510  | 1,182.421         | 18.08      | 0.7450 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.97  | Put        |           |           | 226.98510    | 253.021           | 18.08      | 0.2550 | 0.00          | 0                | 35,000        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.00  | Call       |           |           | 1,258.56970  | 1,161.416         | 18.09      | 0.7384 | 0.00          | 0                | 53,633        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.00  | Put        |           |           | 235.26970    | 262.016           | 18.09      | 0.2616 | 0.00          | 0                | 15,840        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.90  | Call       |           |           | 730.52380    | 660.166           | 19.06      | 0.5206 | 0.00          | 0                | 500           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.90  | Put        |           |           | 607.22380    | 660.766           | 19.06      | 0.4794 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.00  | Call       |           |           | 685.17730    | 619.046           | 19.22      | 0.4970 | 0.00          | 0                | 2,650         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.00  | Put        |           |           | 661.87730    | 719.646           | 19.22      | 0.5030 | 0.00          | 0                | 41,005        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.05  | Call       |           |           | 664.12080    | 599.371           | 19.30      | 0.4854 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.05  | Put        |           |           | 690.82080    | 749.971           | 19.30      | 0.5146 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.10  | Call       |           |           | 643.65500    | 580.278           | 19.39      | 0.4739 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.10  | Put        |           |           | 720.35500    | 780.878           | 19.39      | 0.5261 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.17  | Call       |           |           | 615.97370    | 554.493           | 19.50      | 0.4581 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.17  | Put        |           |           | 762.67370    | 825.093           | 19.50      | 0.5419 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.23  | Call       |           |           | 593.13010    | 533.247           | 19.59      | 0.4449 | 0.00          | 0                | 750           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.23  | Put        |           |           | 799.83010    | 863.847           | 19.59      | 0.5551 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.26  | Call       |           |           | 582.01150    | 522.917           | 19.64      | 0.4383 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.26  | Put        |           |           | 818.71150    | 883.517           | 19.64      | 0.5617 | 0.00          | 0                | 5,300         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.50  | Call       |           |           | 499.90500    | 446.892           | 20.03      | 0.3882 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.50  | Put        |           |           | 976.60500    | 1,047.492         | 20.03      | 0.6118 | 0.00          | 0                | 300           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.53  | Call       |           |           | 490.46110    | 438.178           | 20.08      | 0.3822 | 0.00          | 0                | 36,230        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.53  | Put        |           |           | 997.16110    | 1,068.778         | 20.08      | 0.6178 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.55  | Call       |           |           | 484.26080    | 432.459           | 20.11      | 0.3783 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.55  | Put        |           |           | 1,010.96080  | 1,083.059         | 20.11      | 0.6217 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.63  | Call       |           |           | 460.22400    | 410.319           | 20.24      | 0.3628 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.63  | Put        |           |           | 1,066.92400  | 1,140.919         | 20.24      | 0.6372 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.65  | Call       |           |           | 454.40220    | 404.959           | 20.27      | 0.3590 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.65  | Put        |           |           | 1,081.10220  | 1,155.559         | 20.27      | 0.6410 | 0.00          | 0                | 14            |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.81  | Call       |           |           | 410.40550    | 364.944           | 20.54      | 0.3300 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.81  | Put        |           |           | 1,197.10550  | 1,275.544         | 20.54      | 0.6700 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.92  | Call       |           |           | 383.01980    | 339.922           | 20.73      | 0.3112 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.92  | Put        |           |           | 1,279.71980  | 1,360.522         | 20.73      | 0.6888 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.93  | Call       |           |           | 380.62410    | 337.737           | 20.75      | 0.3095 | 0.00          | 0                | 700           |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.93  | Put        |           |           | 1,287.32410  | 1,368.337         | 20.75      | 0.6905 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.95  | Call       |           |           | 375.88250    | 333.411           | 20.79      | 0.3062 | 0.00          | 0                | 8,000         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.95  | Put        |           |           | 1,302.58250  | 1,384.011         | 20.79      | 0.6938 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.00  | Call       |           |           | 364.29360    | 322.851           | 20.87      | 0.2981 | 0.00          | 0                | 2,650         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.00  | Put        |           |           | 1,340.99360  | 1,423.451         | 20.87      | 0.7019 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.06  | Call       |           |           | 350.87640    | 310.637           | 20.98      | 0.2886 | 0.00          | 0                | 550           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.06  | Put        |           |           | 1,387.57640  | 1,471.236         | 20.98      | 0.7114 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.09  | Call       |           |           | 344.36310    | 304.713           | 21.03      | 0.2840 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.09  | Put        |           |           | 1,411.06310  | 1,495.313         | 21.03      | 0.7160 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.79  | Call       |           |           | 222.65350    | 194.142           | 22.16      | 0.1929 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.79  | Put        |           |           | 1,989.35350  | 2,084.742         | 22.16      | 0.8071 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.00  | Call       |           |           | 194.94120    | 169.378           | 22.47      | 0.1712 | 0.00          | 0                | 14            |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.00  | Put        |           |           | 2,171.64120  | 2,269.978         | 22.47      | 0.8288 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.07  | Call       |           |           | 186.53840    | 161.891           | 22.57      | 0.1646 | 0.00          | 0                | 17,500        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.07  | Put        |           |           | 2,233.23840  | 2,332.491         | 22.57      | 0.8354 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.17  | Call       |           |           | 175.20400    | 151.811           | 22.72      | 0.1555 | 0.00          | 0                | 6,600         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.17  | Put        |           |           | 2,321.90400  | 2,422.411         | 22.72      | 0.8445 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.60  | Call       |           |           | 134.31850    | 115.620           | 23.35      | 0.1218 | 0.00          | 0                | 25,000        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.60  | Put        |           |           | 2,711.01850  | 2,816.220         | 23.35      | 0.8782 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 12.16  | Call       |           |           | 3,868.34600  | 3,744.532         | 20.94      | 0.9918 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 12.16  | Put        |           |           | 5.04600      | 5.132             | 20.94      | 0.0082 | 0.00          | 0                | 330           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 12.91  | Call       |           |           | 3,123.92730  | 3,001.578         | 18.94      | 0.9805 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 12.91  | Put        |           |           | 10.62730     | 12.178            | 18.94      | 0.0195 | 0.00          | 0                | 6,600         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.00  | Call       |           |           | 3,035.79020  | 2,913.688         | 18.87      | 0.9774 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.00  | Put        |           |           | 12.49020     | 14.288            | 18.87      | 0.0226 | 0.00          | 0                | 750           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.20  | Call       |           |           | 2,840.98850  | 2,719.557         | 18.72      | 0.9693 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.20  | Put        |           |           | 17.68850     | 20.157            | 18.72      | 0.0307 | 0.00          | 0                | 700           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 2,753.88600  | 2,632.820         | 18.65      | 0.9648 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/06/2016 | Foreign Exchange Option | 15.17  | Call       |           |           | 1,192.29230  | 1,101.248         | 18.26      | 0.6990 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/06/2016 | Foreign Exchange Option | 15.17  | Put        |           |           | 304.59230    | 337.448           | 18.26      | 0.3010 | 0.00          | 0                | 7,900         |
| \$ / R           | On | 24/06/2016 | Foreign Exchange Option | 16.64  | Call       |           |           | 504.27540    | 453.488           | 20.27      | 0.3764 | 0.00          | 0                | 7,900         |
| \$ / R           | On | 24/06/2016 | Foreign Exchange Option | 16.64  | Put        |           |           | 1,086.57540  | 1,159.688         | 20.27      | 0.6236 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 33.07000     | 36.031            | 17.92      | 0.0498 | 0.00          | 0                | 150           |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 16.62  | Call       |           |           | 525.80290    | 474.592           | 20.21      | 0.3850 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 16.62  | Put        |           |           | 1,075.60290  | 1,148.292         | 20.21      | 0.6150 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 17.04  | Call       |           |           | 412.13360    | 369.622           | 20.89      | 0.3142 | 0.00          | 0                | 150           |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 17.04  | Put        |           |           | 1,381.93360  | 1,463.322         | 20.89      | 0.6858 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 4,274.92850  | 4,151.072         | 21.58      | 0.9930 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 4.72850      | 4.772             | 21.58      | 0.0070 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,603.27000  | 2,482.331         | 17.92      | 0.9502 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/07/2016 | Foreign Exchange Option | 18.19  | Call       |           |           | 292.32200    | 262.574           | 22.48      | 0.2127 | 0.00          | 0                | 7,229         |
| \$ / R           | On | 26/07/2016 | Foreign Exchange Option | 18.19  | Put        |           |           | 2,324.62200  | 2,418.574         | 22.48      | 0.7873 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/07/2016 | Foreign Exchange Option | 16.60  | Call       |           |           | 645.07580    | 591.438           | 20.12      | 0.4198 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/07/2016 | Foreign Exchange Option | 16.60  | Put        |           |           | 1,087.37580  | 1,157.438         | 20.12      | 0.5802 | 0.00          | 0                | 7,229         |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 17.13  | Call       |           |           | 497.41570    | 453.594           | 20.94      | 0.3378 | 0.00          | 0                | 250           |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 17.13  | Put        |           |           | 1,466.61570  | 1,546.494         | 20.94      | 0.6622 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 17.45  | Call       |           |           | 425.47650    | 386.594           | 21.46      | 0.2952 | 0.00          | 0                | 150           |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 17.45  | Put        |           |           | 1,714.67650  | 1,799.494         | 21.46      | 0.7048 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 4,367.08640  | 4,243.612         | 20.53      | 0.9912 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 6.28640      | 6.512             | 20.53      | 0.0088 | 0.00          | 0                | 250           |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,700.59900  | 2,580.542         | 17.23      | 0.9452 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 39.79900     | 43.442            | 17.23      | 0.0548 | 0.00          | 0                | 150           |
| \$ / R           | On | 11/08/2016 | Foreign Exchange Option | 12.70  | Call       |           |           | 3,519.72910  | 3,396.543         | 17.06      | 0.9821 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/08/2016 | Foreign Exchange Option | 12.70  | Put        |           |           | 12.02910     | 12.543            | 17.06      | 0.0179 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 11/08/2016 | Foreign Exchange Option | 15.52  | Call       |           |           | 1,187.08590  | 1,110.073         | 18.64      | 0.6351 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 11/08/2016 | Foreign Exchange Option | 15.52  | Put        |           |           | 499.38590    | 546.073           | 18.64      | 0.3649 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/08/2016 | Foreign Exchange Option | 16.61  | Call       |           |           | 719.21960    | 664.815           | 20.07      | 0.4369 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/08/2016 | Foreign Exchange Option | 16.61  | Put        |           |           | 1,109.01960  | 1,178.215         | 20.07      | 0.5631 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 4,462.50600  | 4,339.307         | 19.69      | 0.9896 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 8.00600      | 8.307             | 19.69      | 0.0104 | 0.00          | 0                | 250           |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,796.89280  | 2,682.146         | 16.75      | 0.9406 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 42.39280     | 51.146            | 16.75      | 0.0594 | 0.00          | 0                | 150           |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 17.70  | Call       |           |           | 473.37200    | 434.852           | 21.71      | 0.2991 | 0.00          | 0                | 250           |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 17.70  | Put        |           |           | 1,918.87200  | 2,003.852         | 21.71      | 0.7009 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 17.93  | Call       |           |           | 429.64070    | 392.242           | 22.02      | 0.2741 | 0.00          | 0                | 150           |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 17.93  | Put        |           |           | 2,105.14070  | 2,191.242         | 22.02      | 0.7259 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 17.80  | Call       |           |           | 488.00050    | 448.819           | 21.78      | 0.2991 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 17.80  | Put        |           |           | 1,997.50050  | 2,082.519         | 21.78      | 0.7009 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,832.24950  | 2,719.482         | 16.57      | 0.9397 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 41.74950     | 53.182            | 16.57      | 0.0603 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 13.70  | Call       |           |           | 2,651.13010  | 2,541.222         | 16.84      | 0.9207 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 13.70  | Put        |           |           | 60.63010     | 74.922            | 16.84      | 0.0793 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 17.74  | Call       |           |           | 499.97160    | 460.611           | 21.70      | 0.3057 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 17.74  | Put        |           |           | 1,949.47160  | 2,034.311         | 21.70      | 0.6943 | 0.00          | 0                | 0             |
| \$ / R           | On | 08/09/2016 | Foreign Exchange Option | 13.78  | Call       |           |           | 2,588.18540  | 2,479.468         | 16.97      | 0.9114 | 0.00          | 0                | 0             |
| \$ / R           | On | 08/09/2016 | Foreign Exchange Option | 13.78  | Put        |           |           | 71.18540     | 86.668            | 16.97      | 0.0886 | 0.00          | 0                | 48,990        |
| \$ / R           | On | 08/09/2016 | Foreign Exchange Option | 17.30  | Call       |           |           | 606.59220    | 561.275           | 21.04      | 0.3595 | 0.00          | 0                | 48,990        |
| \$ / R           | On | 08/09/2016 | Foreign Exchange Option | 17.30  | Put        |           |           | 1,609.59220  | 1,688.475         | 21.04      | 0.6405 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/09/2016 | Foreign Exchange Option | 17.80  | Call       |           |           | 498.34660    | 459.436           | 21.80      | 0.3025 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/09/2016 | Foreign Exchange Option | 17.80  | Put        |           |           | 1,998.04660  | 2,083.336         | 21.80      | 0.6975 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/09/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,843.87870  | 2,731.287         | 16.62      | 0.9384 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/09/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 43.57870     | 55.187            | 16.62      | 0.0616 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/09/2016 | Foreign Exchange Option | 14.95  | Call       |           |           | 1,692.12070  | 1,600.469         | 18.24      | 0.7441 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/09/2016 | Foreign Exchange Option | 14.95  | Put        |           |           | 328.72070    | 361.369           | 18.24      | 0.2559 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 13/09/2016 | Foreign Exchange Option | 18.71  | Call       |           |           | 353.72790    | 323.089           | 22.89      | 0.2215 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 13/09/2016 | Foreign Exchange Option | 18.71  | Put        |           |           | 2,750.32790  | 2,843.989         | 22.89      | 0.7785 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 3,041.93410  | 2,928.713         | 16.55      | 0.9507 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 32.03410     | 43.013            | 16.55      | 0.0493 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 3,060.64710  | 2,947.184         | 16.52      | 0.9522 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 30.74710     | 41.484            | 16.52      | 0.0478 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 3,051.28550  | 2,937.944         | 16.53      | 0.9515 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 31.38550     | 42.244            | 16.53      | 0.0485 | 0.00          | 0                | 0             |

| Contract Details |    |            | Strike | Call / Put              | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |        |
|------------------|----|------------|--------|-------------------------|-----------|-----------|--------------|-------------------|------------|-------|---------------|------------------|---------------|--------|
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 14.50     | Call      |              | 2,044.00350       | 1,947.022  | 17.95 | 0.8138        | 0.00             | 0             | 0      |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 14.50     | Put       |              | 211.00350         | 238.222    | 17.95 | 0.1862        | 0.00             | 0             | 47,500 |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 16.36     | Call      |              | 951.52150         | 889.881    | 19.71 | 0.5047        | 0.00             | 0             | 0      |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 16.36     | Put       |              | 978.52150         | 1,041.081  | 19.71 | 0.4953        | 0.00             | 0             | 0      |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 16.86     | Call      |              | 772.58880         | 718.978    | 20.38 | 0.4286        | 0.00             | 0             | 0      |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 16.86     | Put       |              | 1,299.58880       | 1,370.178  | 20.38 | 0.5714        | 0.00             | 0             | 0      |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 17.50     | Call      |              | 596.02500         | 552.321    | 21.30 | 0.3455        | 0.00             | 0             | 405    |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 17.50     | Put       |              | 1,763.02500       | 1,843.521  | 21.30 | 0.6545        | 0.00             | 0             | 0      |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 13.31     | Call      |              | 3,057.84300       | 2,941.826  | 16.44 | 0.9509        | 0.00             | 0             | 0      |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 13.31     | Put       |              | 34.84300          | 43.026     | 16.44 | 0.0491        | 0.00             | 0             | 0      |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 17.70     | Call      |              | 551.02960         | 509.845    | 21.60 | 0.3228        | 0.00             | 0             | 10,000 |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 17.70     | Put       |              | 1,918.02960       | 2,001.045  | 21.60 | 0.6772        | 0.00             | 0             | 0      |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 19.55     | Call      |              | 269.28280         | 247.650    | 23.95 | 0.1714        | 0.00             | 0             | 17,500 |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 19.55     | Put       |              | 3,486.28280       | 3,588.850  | 23.95 | 0.8286        | 0.00             | 0             | 0      |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 16.51     | Call      |              | 893.73870         | 834.619    | 19.91 | 0.4809        | 0.00             | 0             | 15,000 |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 16.51     | Put       |              | 1,070.73870       | 1,135.819  | 19.91 | 0.5191        | 0.00             | 0             | 0      |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 13.24     | Call      |              | 3,123.36150       | 3,006.578  | 16.35 | 0.9559        | 0.00             | 0             | 0      |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 13.24     | Put       |              | 30.36150          | 37.778     | 16.35 | 0.0441        | 0.00             | 0             | 405    |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 13.29     | Call      |              | 3,076.51380       | 2,960.274  | 16.41 | 0.9524        | 0.00             | 0             | 0      |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 13.29     | Put       |              | 33.51380          | 41.474     | 16.41 | 0.0476        | 0.00             | 0             | 0      |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 13.30     | Call      |              | 3,067.17290       | 2,951.044  | 16.42 | 0.9516        | 0.00             | 0             | 0      |
| \$ / R           | On | 19/09/2016 |        | Foreign Exchange Option | 13.30     | Put       |              | 34.17290          | 42.244     | 16.42 | 0.0484        | 0.00             | 0             | 0      |
| \$ / R           | On | 28/09/2016 |        | Foreign Exchange Option | 18.41     | Call      |              | 443.29550         | 409.115    | 22.51 | 0.2616        | 0.00             | 0             | 150    |
| \$ / R           | On | 28/09/2016 |        | Foreign Exchange Option | 18.41     | Put       |              | 2,490.79550       | 2,580.915  | 22.51 | 0.7384        | 0.00             | 0             | 0      |
| \$ / R           | On | 28/09/2016 |        | Foreign Exchange Option | 11.80     | Call      |              | 4,573.87770       | 4,450.818  | 19.55 | 0.9860        | 0.00             | 0             | 0      |
| \$ / R           | On | 28/09/2016 |        | Foreign Exchange Option | 11.80     | Put       |              | 11.37770          | 12.618     | 19.55 | 0.0140        | 0.00             | 0             | 250    |
| \$ / R           | On | 28/09/2016 |        | Foreign Exchange Option | 13.50     | Call      |              | 2,916.10360       | 2,805.853  | 16.92 | 0.9311        | 0.00             | 0             | 0      |
| \$ / R           | On | 28/09/2016 |        | Foreign Exchange Option | 13.50     | Put       |              | 53.60360          | 67.653     | 16.92 | 0.0689        | 0.00             | 0             | 150    |
| \$ / R           | On | 28/09/2016 |        | Foreign Exchange Option | 18.25     | Call      |              | 471.50060         | 435.823    | 22.32 | 0.2761        | 0.00             | 0             | 250    |
| \$ / R           | On | 28/09/2016 |        | Foreign Exchange Option | 18.25     | Put       |              | 2,359.00060       | 2,447.623  | 22.32 | 0.7239        | 0.00             | 0             | 0      |
| \$ / R           | On | 26/10/2016 |        | Foreign Exchange Option | 18.77     | Call      |              | 464.05410         | 430.448    | 22.83 | 0.2569        | 0.00             | 0             | 250    |
| \$ / R           | On | 26/10/2016 |        | Foreign Exchange Option | 18.77     | Put       |              | 2,779.95410       | 2,870.748  | 22.83 | 0.7431        | 0.00             | 0             | 0      |
| \$ / R           | On | 26/10/2016 |        | Foreign Exchange Option | 18.85     | Call      |              | 451.50730         | 418.529    | 22.92 | 0.2507        | 0.00             | 0             | 150    |
| \$ / R           | On | 26/10/2016 |        | Foreign Exchange Option | 18.85     | Put       |              | 2,847.40730       | 2,938.829  | 22.92 | 0.7493        | 0.00             | 0             | 0      |
| \$ / R           | On | 26/10/2016 |        | Foreign Exchange Option | 11.80     | Call      |              | 4,667.91370       | 4,544.064  | 19.02 | 0.9849        | 0.00             | 0             | 0      |
| \$ / R           | On | 26/10/2016 |        | Foreign Exchange Option | 11.80     | Put       |              | 13.81370          | 14.364     | 19.02 | 0.0151        | 0.00             | 0             | 250    |
| \$ / R           | On | 26/10/2016 |        | Foreign Exchange Option | 13.50     | Call      |              | 3,018.04660       | 2,909.053  | 16.92 | 0.9257        | 0.00             | 0             | 0      |
| \$ / R           | On | 26/10/2016 |        | Foreign Exchange Option | 13.50     | Put       |              | 63.94660          | 79.353     | 16.92 | 0.0743        | 0.00             | 0             | 150    |
| \$ / R           | On | 28/11/2016 |        | Foreign Exchange Option | 13.50     | Call      |              | 3,135.85930       | 3,028.403  | 16.84 | 0.9215        | 0.00             | 0             | 0      |
| \$ / R           | On | 28/11/2016 |        | Foreign Exchange Option | 13.50     | Put       |              | 73.85930          | 90.804     | 16.84 | 0.0785        | 0.00             | 0             | 150    |
| \$ / R           | On | 28/11/2016 |        | Foreign Exchange Option | 19.40     | Call      |              | 458.76240         | 427.947    | 23.43 | 0.2390        | 0.00             | 0             | 400    |
| \$ / R           | On | 28/11/2016 |        | Foreign Exchange Option | 19.40     | Put       |              | 3,296.76240       | 3,390.347  | 23.43 | 0.7610        | 0.00             | 0             | 0      |
| \$ / R           | On | 28/11/2016 |        | Foreign Exchange Option | 11.80     | Call      |              | 4,777.53310       | 4,653.320  | 18.40 | 0.9842        | 0.00             | 0             | 0      |
| \$ / R           | On | 28/11/2016 |        | Foreign Exchange Option | 11.80     | Put       |              | 15.53310          | 15.720     | 18.40 | 0.0158        | 0.00             | 0             | 250    |
| \$ / R           | On | 14/12/2016 |        | Foreign Exchange Option | 12.66     | Call      |              | 3,991.28830       | 3,869.387  | 17.08 | 0.9644        | 0.00             | 0             | 0      |
| \$ / R           | On | 14/12/2016 |        | Foreign Exchange Option | 12.66     | Put       |              | 34.18830          | 37.687     | 17.08 | 0.0356        | 0.00             | 0             | 0      |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 14/12/2016 | Foreign Exchange Option | 12.64  | Call       |           |           | 4,010.73040  | 3,888.693         | 17.10      | 0.9650 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2016 | Foreign Exchange Option | 12.64  | Put        |           |           | 33.63040     | 36.993            | 17.10      | 0.0350 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2016 | Foreign Exchange Option | 12.65  | Call       |           |           | 4,001.00830  | 3,879.038         | 17.09      | 0.9647 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2016 | Foreign Exchange Option | 12.65  | Put        |           |           | 33.90830     | 37.338            | 17.09      | 0.0353 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 3,387.64650  | 3,276.440         | 16.25      | 0.9389 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 53.34650     | 67.739            | 16.25      | 0.0611 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 3,378.59300  | 3,267.536         | 16.26      | 0.9381 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 54.29300     | 68.836            | 16.26      | 0.0619 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.35  | Call       |           |           | 3,342.50680  | 3,232.055         | 16.32      | 0.9349 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 26.94  | Put        |           |           | 10,347.70240 | 10,467.113        | 26.29      | 0.9740 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 4,850.84890  | 4,725.151         | 18.05      | 0.9838 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 16.54890     | 16.451            | 18.05      | 0.0162 | 0.00          | 0                | 250           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 23.01  | Put        |           |           | 6,566.31750  | 6,671.061         | 26.29      | 0.8995 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.22  | Call       |           |           | 3,460.49500  | 3,348.112         | 16.12      | 0.9450 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.22  | Put        |           |           | 46.19500     | 59.411            | 16.12      | 0.0550 | 0.00          | 0                | 725           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 3,396.71070  | 3,285.354         | 16.23      | 0.9397 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 52.41070     | 66.654            | 16.23      | 0.0603 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 26.94  | Call       |           |           | 42.00240     | 35.813            | 26.29      | 0.0260 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 21.00  | Put        |           |           | 4,740.90940  | 4,845.659         | 26.20      | 0.8154 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 21.24  | Call       |           |           | 360.95150    | 328.139           | 26.29      | 0.1731 | 0.00          | 0                | 5,700         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 21.24  | Put        |           |           | 4,966.65150  | 5,059.439         | 26.29      | 0.8269 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 21.30  | Call       |           |           | 354.10540    | 321.065           | 26.29      | 0.1701 | 0.00          | 0                | 69,895        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 21.30  | Put        |           |           | 5,019.80540  | 5,112.365         | 26.29      | 0.8299 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 23.01  | Call       |           |           | 190.61750    | 169.760           | 26.29      | 0.1005 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.36  | Put        |           |           | 4,145.78660  | 4,248.250         | 25.09      | 0.7915 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.80  | Call       |           |           | 388.09260    | 366.589           | 25.85      | 0.1915 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.80  | Put        |           |           | 4,553.79260  | 4,657.890         | 25.85      | 0.8085 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.90  | Call       |           |           | 381.53120    | 360.359           | 26.03      | 0.1880 | 0.00          | 0                | 32,200        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.90  | Put        |           |           | 4,647.23120  | 4,751.659         | 26.03      | 0.8120 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 21.00  | Call       |           |           | 375.20940    | 354.359           | 26.20      | 0.1846 | 0.00          | 0                | 500           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.08  | Put        |           |           | 3,889.11170  | 3,990.389         | 24.60      | 0.7793 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.16  | Call       |           |           | 436.49170    | 412.519           | 24.74      | 0.2171 | 0.00          | 0                | 6,600         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.16  | Put        |           |           | 3,962.19170  | 4,063.819         | 24.74      | 0.7829 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.30  | Call       |           |           | 424.87400    | 401.497           | 24.98      | 0.2110 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.30  | Put        |           |           | 4,090.57400  | 4,192.797         | 24.98      | 0.7890 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.36  | Call       |           |           | 420.08660    | 396.950           | 25.09      | 0.2085 | 0.00          | 0                | 368           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.75  | Put        |           |           | 3,590.04640  | 3,689.750         | 24.02      | 0.7634 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.81  | Call       |           |           | 468.42520    | 442.826           | 24.13      | 0.2335 | 0.00          | 0                | 250           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.81  | Put        |           |           | 3,644.12520  | 3,744.126         | 24.13      | 0.7665 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.95  | Call       |           |           | 455.12580    | 430.206           | 24.37      | 0.2267 | 0.00          | 0                | 725           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.95  | Put        |           |           | 3,770.82580  | 3,871.506         | 24.37      | 0.7733 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.08  | Call       |           |           | 443.41170    | 419.089           | 24.60      | 0.2207 | 0.00          | 0                | 600           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.15  | Put        |           |           | 3,069.95840  | 3,161.803         | 23.13      | 0.7276 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.25  | Call       |           |           | 538.99700    | 506.035           | 23.26      | 0.2657 | 0.00          | 0                | 10,303        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.25  | Put        |           |           | 3,154.69700  | 3,247.335         | 23.26      | 0.7343 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.70  | Call       |           |           | 479.39220    | 453.237           | 23.94      | 0.2392 | 0.00          | 0                | 1,365         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.70  | Put        |           |           | 3,545.09220  | 3,644.537         | 23.94      | 0.7608 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.75  | Call       |           |           | 474.34640    | 448.450           | 24.02      | 0.2366 | 0.00          | 0                | 150           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.89  | Put        |           |           | 2,852.37450  | 2,942.052         | 22.82      | 0.7090 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.98  | Call       |           |           | 581.53110    | 546.378           | 22.93      | 0.2844 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.98  | Put        |           |           | 2,927.23110  | 3,017.678         | 22.93      | 0.7156 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.00  | Call       |           |           | 578.23200    | 543.247           | 22.95      | 0.2830 | 0.00          | 0                | 2,310         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.00  | Put        |           |           | 2,943.93200  | 3,034.547         | 22.95      | 0.7170 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.15  | Call       |           |           | 554.25840    | 520.503           | 23.13      | 0.2724 | 0.00          | 0                | 83,003        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.06  | Put        |           |           | 0.00000      | 2,270.205         | 21.81      | 0.6395 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.41  | Call       |           |           | 686.56310    | 646.167           | 22.23      | 0.3292 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.41  | Put        |           |           | 2,462.26310  | 2,547.467         | 22.23      | 0.6708 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.45  | Call       |           |           | 678.44300    | 638.449           | 22.28      | 0.3258 | 0.00          | 0                | 1,700         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.45  | Put        |           |           | 2,494.14300  | 2,579.749         | 22.28      | 0.6742 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.89  | Call       |           |           | 596.67450    | 560.752           | 22.82      | 0.2910 | 0.00          | 0                | 17,000        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.76  | Put        |           |           | 1,274.02850  | 1,340.265         | 20.22      | 0.4966 | 0.00          | 0                | 7,500         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 17.51  | Call       |           |           | 903.25700    | 853.778           | 21.13      | 0.4157 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 17.51  | Put        |           |           | 1,778.95700  | 1,855.078         | 21.13      | 0.5843 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 17.69  | Call       |           |           | 854.22230    | 806.711           | 21.36      | 0.3968 | 0.00          | 0                | 3,500         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 17.69  | Put        |           |           | 1,909.92230  | 1,988.011         | 21.36      | 0.6032 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.06  | Call       |           |           | 0.00000      | 718.906           | 21.81      | 0.3605 | 2,012,935.40  | 2,800            | 1,400         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.47  | Put        |           |           | 1,098.10830  | 1,160.883         | 19.88      | 0.4590 | 0.00          | 0                | 1,365         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.53  | Call       |           |           | 1,237.90130  | 1,175.787         | 19.95      | 0.5331 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.53  | Put        |           |           | 1,133.60130  | 1,197.087         | 19.95      | 0.4669 | 0.00          | 0                | 725           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.69  | Call       |           |           | 1,174.91230  | 1,114.646         | 20.13      | 0.5123 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.69  | Put        |           |           | 1,230.61230  | 1,295.946         | 20.13      | 0.4877 | 0.00          | 0                | 6,600         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.76  | Call       |           |           | 1,148.32850  | 1,088.966         | 20.22      | 0.5034 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.00  | Put        |           |           | 838.43360    | 895.011           | 19.33      | 0.3949 | 0.00          | 0                | 32,800        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.20  | Call       |           |           | 1,379.14290  | 1,312.858         | 19.57      | 0.5774 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.20  | Put        |           |           | 944.84290    | 1,004.158         | 19.57      | 0.4226 | 0.00          | 0                | 500           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.40  | Call       |           |           | 1,291.64450  | 1,227.948         | 19.80      | 0.5503 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.40  | Put        |           |           | 1,057.34450  | 1,119.248         | 19.80      | 0.4497 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.47  | Call       |           |           | 1,262.40830  | 1,199.583         | 19.88      | 0.5410 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.50  | Put        |           |           | 602.51810    | 649.763           | 18.75      | 0.3239 | 0.00          | 0                | 69,895        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.57  | Call       |           |           | 0.00000      | 1,620.335         | 18.83      | 0.6661 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.57  | Put        |           |           | 0.00000      | 681.635           | 18.83      | 0.3339 | 72,253.34     | 106              | 1,400         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.80  | Call       |           |           | 1,572.65950  | 1,500.764         | 19.10      | 0.6333 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.80  | Put        |           |           | 738.35950    | 792.064           | 19.10      | 0.3667 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.00  | Call       |           |           | 1,472.73360  | 1,403.710         | 19.33      | 0.6051 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.20  | Put        |           |           | 490.72060    | 529.864           | 18.54      | 0.2821 | 0.00          | 0                | 6,985         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.21  | Call       |           |           | 1,918.52170  | 1,832.205         | 18.55      | 0.7166 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.21  | Put        |           |           | 494.22170    | 533.506           | 18.55      | 0.2834 | 0.00          | 0                | 3,500         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.40  | Call       |           |           | 1,797.99850  | 1,714.363         | 18.63      | 0.6904 | 0.00          | 0                | 86,321        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.40  | Put        |           |           | 563.69850    | 605.663           | 18.63      | 0.3096 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.50  | Call       |           |           | 1,736.81810  | 1,658.463         | 18.75      | 0.6761 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.91  | Put        |           |           | 395.86650    | 430.918           | 18.42      | 0.2434 | 0.00          | 0                | 100           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.98  | Call       |           |           | 2,071.88520  | 1,982.324         | 18.45      | 0.7474 | 0.00          | 0                | 0             |

| Contract Details                |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM  | Premium On Option | Volatility | Delta  | Premium Value           | Contracts Traded | Open Interest    |
|---------------------------------|----|------------|-------------------------|------------|-----------|-----------|---------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 14.98      | Put       |           | 417.58520     | 453.624           | 18.45      | 0.2526 | 0.00                    | 0                | 1,700            |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 15.00      | Call      |           | 2,058.22630   | 1,968.948         | 18.46      | 0.7448 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 15.00      | Put       |           | 423.92630     | 460.248           | 18.46      | 0.2552 | 0.00                    | 0                | 27,368           |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 15.20      | Call      |           | 1,925.02060   | 1,838.564         | 18.54      | 0.7179 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 13.35      | Put       |           | 58.20680      | 73.355            | 16.32      | 0.0651 | 0.00                    | 0                | 6,600            |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 13.50      | Call      |           | 3,209.02200   | 3,100.908         | 16.56      | 0.9221 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 13.50      | Put       |           | 74.72200      | 92.208            | 16.56      | 0.0779 | 0.00                    | 0                | 150              |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 14.63      | Call      |           | 2,317.24860   | 2,226.165         | 18.29      | 0.7921 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 14.63      | Put       |           | 312.94860     | 347.465           | 18.29      | 0.2079 | 0.00                    | 0                | 5,700            |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 14.91      | Call      |           | 2,120.16650   | 2,029.618         | 18.42      | 0.7566 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/03/2017 | Foreign Exchange Option | 16.75      | Call      |           | 1,459.17690   | 1,395.767         | 20.22      | 0.5445 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/03/2017 | Foreign Exchange Option | 16.75      | Put       |           | 1,302.47690   | 1,366.667         | 20.22      | 0.4555 | 0.00                    | 0                | 1,800            |
| \$ / R                          | On | 13/03/2017 | Foreign Exchange Option | 17.00      | Call      |           | 1,364.22590   | 1,302.718         | 20.50      | 0.5169 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/03/2017 | Foreign Exchange Option | 17.00      | Put       |           | 1,457.52590   | 1,523.618         | 20.50      | 0.4831 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/03/2017 | Foreign Exchange Option | 19.38      | Call      |           | 0.00000       | 707.367           | 23.14      | 0.3120 | 2,263,574.08            | 3,200            | 3,200            |
| \$ / R                          | On | 13/03/2017 | Foreign Exchange Option | 19.38      | Put       |           | 0.00000       | 3,308.267         | 23.14      | 0.6880 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/03/2017 | Foreign Exchange Option | 21.42      | Call      |           | 508.66240     | 483.290           | 25.92      | 0.2153 | 0.00                    | 0                | 1,800            |
| \$ / R                          | On | 13/03/2017 | Foreign Exchange Option | 21.42      | Put       |           | 5,021.96240   | 5,124.190         | 25.92      | 0.7847 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/03/2017 | Foreign Exchange Option | 15.74      | Call      |           | 0.00000       | 1,851.300         | 19.09      | 0.6646 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/03/2017 | Foreign Exchange Option | 15.74      | Put       |           | 0.00000       | 812.200           | 19.09      | 0.3354 | 2,599,040.00            | 3,200            | 3,200            |
| \$ / R                          | On | 13/03/2017 | Foreign Exchange Option | 15.34      | Call      |           | 2,164.43410   | 2,080.525         | 18.80      | 0.7131 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/03/2017 | Foreign Exchange Option | 15.34      | Put       |           | 597.73410     | 641.425           | 18.80      | 0.2869 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/03/2017 | Foreign Exchange Option | 15.35      | Call      |           | 2,158.30180   | 2,074.515         | 18.80      | 0.7119 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/03/2017 | Foreign Exchange Option | 15.35      | Put       |           | 601.60180     | 645.415           | 18.80      | 0.2881 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/03/2017 | Foreign Exchange Option | 15.36      | Call      |           | 2,152.17820   | 2,068.526         | 18.81      | 0.7107 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/03/2017 | Foreign Exchange Option | 15.36      | Put       |           | 605.47820     | 649.426           | 18.81      | 0.2893 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 19/06/2017 | Foreign Exchange Option | 15.52      | Put       |           | 774.97110     | 820.397           | 19.43      | 0.3014 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 19/06/2017 | Foreign Exchange Option | 15.53      | Call      |           | 2,375.63340   | 2,296.056         | 19.44      | 0.6976 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 19/06/2017 | Foreign Exchange Option | 15.53      | Put       |           | 779.23340     | 824.756           | 19.44      | 0.3024 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 19/06/2017 | Foreign Exchange Option | 15.51      | Call      |           | 2,387.12830   | 2,307.344         | 19.42      | 0.6997 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 19/06/2017 | Foreign Exchange Option | 15.51      | Put       |           | 770.72830     | 816.044           | 19.42      | 0.3003 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 19/06/2017 | Foreign Exchange Option | 15.52      | Call      |           | 2,381.37110   | 2,301.697         | 19.43      | 0.6986 | 0.00                    | 0                | 0                |
| <b>Total \$ / R Option</b>      |    |            |                         |            |           |           |               |                   |            |        | <b>8,210,280.58</b>     | <b>49,507</b>    | <b>2,263,053</b> |
| <b>Total \$ / R</b>             |    |            |                         |            |           |           |               |                   |            |        | <b>1,088,265,678.38</b> | <b>118,166</b>   | <b>3,451,225</b> |
| \$ / R MAXI                     | On | 14/03/2016 | Foreign Exchange Future |            |           | 15.62240  | 15.74530      |                   |            | 0.0000 | 1,202,924.80            | 77               | 1,010            |
| \$ / R MAXI                     | On | 13/06/2016 | Foreign Exchange Future |            |           | 15.89940  | 16.02330      |                   |            | 0.0000 | 79,497.00               | 5                | 249              |
| \$ / R MAXI                     | On | 19/09/2016 | Foreign Exchange Future |            |           | 16.20880  | 16.33300      |                   |            | 0.0000 | 0.00                    | 0                | 122              |
| \$ / R MAXI                     | On | 19/12/2016 | Foreign Exchange Future |            |           | 16.50870  | 16.63430      |                   |            | 0.0000 | 0.00                    | 0                | 20               |
| <b>Total \$ / R MAXI Future</b> |    |            |                         |            |           |           |               |                   |            |        | <b>1,282,421.80</b>     | <b>82</b>        | <b>1,401</b>     |
| \$ / R MAXI                     | On | 14/03/2016 | Foreign Exchange Option | 12.39      | Call      |           | 335,534.06390 | 323,240.002       | 20.50      | 1.0000 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/03/2016 | Foreign Exchange Option | 12.39      | Put       |           | 4.06390       | 0.002             | 20.50      | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/03/2016 | Foreign Exchange Option | 12.40      | Call      |           | 334,534.09990 | 322,240.002       | 20.49      | 1.0000 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/03/2016 | Foreign Exchange Option | 12.40      | Put       |           | 4.09990       | 0.002             | 20.49      | 0.0000 | 0.00                    | 0                | 0                |



| Contract Details                |    |            | Strike | Call / Put | MTM Yield | Spot Rate     | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest |
|---------------------------------|----|------------|--------|------------|-----------|---------------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| \$ / R MAXI                     | On | 14/03/2016 |        | Call       |           | 333,534.13650 | 321,240.002  |                   | 20.49      | 1.0000 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 14/03/2016 |        | Put        |           | 4.13650       | 0.002        |                   | 20.49      | 0.0000 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 13/06/2016 |        | Call       |           | 260,963.59370 | 248,927.980  |                   | 18.54      | 0.9563 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 13/06/2016 |        | Put        |           | 2,633.59370   | 2,987.980    |                   | 18.54      | 0.0437 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 13/06/2016 |        | Call       |           | 260,006.40210 | 247,976.003  |                   | 18.53      | 0.9557 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 13/06/2016 |        | Put        |           | 2,676.40210   | 3,036.003    |                   | 18.53      | 0.0443 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 13/06/2016 |        | Call       |           | 259,049.88460 | 247,024.688  |                   | 18.52      | 0.9551 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 13/06/2016 |        | Put        |           | 2,719.88460   | 3,084.688    |                   | 18.52      | 0.0449 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 19/09/2016 |        | Put        |           | 34,713.46450  | 38,035.941   |                   | 18.27      | 0.2621 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 19/09/2016 |        | Call       |           | 168,326.47770 | 159,245.898  |                   | 18.28      | 0.7363 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 19/09/2016 |        | Put        |           | 35,026.47770  | 38,365.898   |                   | 18.28      | 0.2637 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 19/09/2016 |        | Call       |           | 167,641.31350 | 158,577.291  |                   | 18.28      | 0.7347 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 19/09/2016 |        | Put        |           | 35,341.31350  | 38,697.291   |                   | 18.28      | 0.2653 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 19/09/2016 |        | Call       |           | 169,013.46450 | 159,915.941  |                   | 18.27      | 0.7379 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 19/12/2016 |        | Call       |           | 206,328.54740 | 197,654.134  |                   | 18.47      | 0.7459 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 19/12/2016 |        | Put        |           | 41,898.54740  | 45,784.134   |                   | 18.47      | 0.2541 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 19/12/2016 |        | Call       |           | 205,682.30620 | 196,994.452  |                   | 18.48      | 0.7446 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 19/12/2016 |        | Put        |           | 42,252.30620  | 46,124.452   |                   | 18.48      | 0.2554 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 19/12/2016 |        | Call       |           | 205,010.14380 | 196,335.858  |                   | 18.48      | 0.7432 | 0.00                 | 0                | 0             |
| \$ / R MAXI                     | On | 19/12/2016 |        | Put        |           | 42,580.14380  | 46,465.858   |                   | 18.48      | 0.2568 | 0.00                 | 0                | 0             |
| <b>Total \$ / R MAXI Option</b> |    |            |        |            |           |               |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total \$ / R MAXI</b>        |    |            |        |            |           |               |              |                   |            |        | <b>1,282,421.80</b>  | <b>82</b>        | <b>1,401</b>  |
| £ / R                           | On | 26/02/2016 |        |            | 21.69780  | 21.88160      |              |                   | 0.0000     |        | 0.00                 | 0                | 163           |
| £ / R                           | On | 29/02/2016 |        |            | 21.69780  | 21.88980      |              |                   | 0.0000     |        | 0.00                 | 0                | 56            |
| £ / R                           | On | 07/03/2016 |        |            | 21.71440  | 21.91860      |              |                   | 0.0000     |        | 369,144.80           | 17               | 115           |
| £ / R                           | On | 14/03/2016 |        |            | 21.74360  | 21.94790      |              |                   | 0.0000     |        | 24,678,986.00        | 1,135            | 56,139        |
| £ / R                           | On | 15/04/2016 |        |            | 21.87990  | 22.08720      |              |                   | 0.0000     |        | 0.00                 | 0                | 121           |
| £ / R                           | On | 13/06/2016 |        |            | 22.13770  | 22.34460      |              |                   | 0.0000     |        | 0.00                 | 0                | 4,929         |
| £ / R                           | On | 08/09/2016 |        |            | 22.53350  | 22.74100      |              |                   | 0.0000     |        | 0.00                 | 0                | 0             |
| £ / R                           | On | 19/09/2016 |        |            | 22.58550  | 22.79300      |              |                   | 0.0000     |        | 0.00                 | 0                | 900           |
| £ / R                           | On | 19/12/2016 |        |            | 23.02230  | 23.23150      |              |                   | 0.0000     |        | 0.00                 | 0                | 0             |
| <b>Total £ / R Future</b>       |    |            |        |            |           |               |              |                   |            |        | <b>25,048,130.80</b> | <b>1,152</b>     | <b>62,423</b> |
| £ / R                           | On | 26/02/2016 |        | Call       |           | 85.64740      | 15.570       |                   | 27.24      | 0.1057 | 0.00                 | 0                | 0             |
| £ / R                           | On | 26/02/2016 |        | Put        |           | 294.04740     | 407.770      |                   | 27.24      | 0.8943 | 0.00                 | 0                | 0             |
| £ / R                           | On | 29/02/2016 |        | Call       |           | 165.36010     | 74.901       |                   | 21.72      | 0.2556 | 0.00                 | 0                | 0             |
| £ / R                           | On | 29/02/2016 |        | Put        |           | 305.56010     | 407.101      |                   | 21.72      | 0.7444 | 0.00                 | 0                | 0             |
| £ / R                           | On | 07/03/2016 |        | Call       |           | 273.91220     | 164.122      |                   | 21.60      | 0.3174 | 0.00                 | 0                | 0             |
| £ / R                           | On | 07/03/2016 |        | Put        |           | 475.31220     | 569.722      |                   | 21.60      | 0.6826 | 0.00                 | 0                | 0             |
| £ / R                           | On | 14/03/2016 |        | Call       |           | 2,763.42540   | 2,558.938    |                   | 25.36      | 0.9877 | 0.00                 | 0                | 0             |
| £ / R                           | On | 14/03/2016 |        | Put        |           | 5.52540       | 5.338        |                   | 25.36      | 0.0123 | 0.00                 | 0                | 0             |
| £ / R                           | On | 14/03/2016 |        | Call       |           | 2,753.50920   | 2,549.040    |                   | 25.34      | 0.9874 | 0.00                 | 0                | 0             |
| £ / R                           | On | 14/03/2016 |        | Put        |           | 5.60920       | 5.440        |                   | 25.34      | 0.0126 | 0.00                 | 0                | 0             |
| £ / R                           | On | 14/03/2016 |        | Call       |           | 2,743.59420   | 2,539.144    |                   | 25.31      | 0.9872 | 0.00                 | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 19.21  | Put        |           |           | 5.69420      | 5.544             | 25.31      | 0.0128 | 0.00          | 0                | 0             |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 20.75  | Call       |           |           | 1,279.11840  | 1,080.852         | 21.45      | 0.8427 | 0.00          | 0                | 0             |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 20.75  | Put        |           |           | 81.21840     | 87.252            | 21.45      | 0.1573 | 0.00          | 0                | 21,300        |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 21.50  | Call       |           |           | 713.17970    | 547.724           | 21.65      | 0.6020 | 0.00          | 0                | 0             |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 21.50  | Put        |           |           | 265.27970    | 304.124           | 21.65      | 0.3980 | 0.00          | 0                | 12,000        |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 22.05  | Call       |           |           | 415.06150    | 290.287           | 21.97      | 0.3965 | 0.00          | 0                | 0             |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 22.05  | Put        |           |           | 517.16150    | 596.687           | 21.97      | 0.6035 | 0.00          | 0                | 0             |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 23.15  | Call       |           |           | 108.24690    | 59.366            | 22.85      | 0.1132 | 0.00          | 0                | 0             |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 23.15  | Put        |           |           | 1,310.34690  | 1,465.766         | 22.85      | 0.8868 | 0.00          | 0                | 4,000         |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 23.95  | Call       |           |           | 27.94990     | 14.465            | 23.38      | 0.0332 | 0.00          | 0                | 11,400        |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 23.95  | Put        |           |           | 2,030.04990  | 2,220.865         | 23.38      | 0.9668 | 0.00          | 0                | 0             |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 25.30  | Call       |           |           | 6.82230      | 4.005             | 28.41      | 0.0089 | 0.00          | 0                | 7,800         |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 25.30  | Put        |           |           | 3,358.92230  | 3,560.405         | 28.41      | 0.9911 | 0.00          | 0                | 0             |
| £ / R            | On | 15/04/2016 | Foreign Exchange Option | 24.20  | Call       |           |           | 171.11600    | 123.471           | 23.58      | 0.1333 | 0.00          | 0                | 0             |
| £ / R            | On | 15/04/2016 | Foreign Exchange Option | 24.20  | Put        |           |           | 2,283.91600  | 2,443.571         | 23.58      | 0.8667 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 24.30  | Call       |           |           | 479.71000    | 409.701           | 23.57      | 0.2549 | 0.00          | 0                | 1,300         |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 24.30  | Put        |           |           | 2,435.11000  | 2,572.000         | 23.57      | 0.7451 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 26.50  | Call       |           |           | 175.77680    | 143.085           | 24.90      | 0.1050 | 0.00          | 0                | 2,600         |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 26.50  | Put        |           |           | 4,331.17680  | 4,505.385         | 24.90      | 0.8950 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.49  | Call       |           |           | 2,218.35170  | 2,038.776         | 21.71      | 0.7615 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.49  | Put        |           |           | 363.75170    | 391.076           | 21.71      | 0.2385 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.50  | Call       |           |           | 2,210.91350  | 2,031.531         | 21.71      | 0.7602 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.50  | Put        |           |           | 366.31350    | 393.831           | 21.71      | 0.2398 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.51  | Call       |           |           | 2,203.48810  | 2,024.301         | 21.71      | 0.7590 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.51  | Put        |           |           | 368.88810    | 396.601           | 21.71      | 0.2410 | 0.00          | 0                | 0             |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 22.27  | Call       |           |           | 1,713.30770  | 1,577.412         | 22.04      | 0.5610 | 0.00          | 0                | 0             |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 22.27  | Put        |           |           | 1,242.30770  | 1,313.912         | 22.04      | 0.4390 | 0.00          | 0                | 0             |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 25.85  | Call       |           |           | 592.24460    | 528.634           | 24.04      | 0.2447 | 0.00          | 0                | 12,264        |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 25.85  | Put        |           |           | 3,701.24460  | 3,845.134         | 24.04      | 0.7553 | 0.00          | 0                | 0             |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 21.20  | Call       |           |           | 2,318.99100  | 2,157.005         | 21.77      | 0.6780 | 0.00          | 0                | 0             |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 21.20  | Put        |           |           | 777.99100    | 823.505           | 21.77      | 0.3220 | 0.00          | 0                | 12,264        |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 22.25  | Call       |           |           | 1,723.24960  | 1,586.935         | 22.03      | 0.5632 | 0.00          | 0                | 0             |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 22.25  | Put        |           |           | 1,232.24960  | 1,303.435         | 22.03      | 0.4368 | 0.00          | 0                | 0             |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 22.26  | Call       |           |           | 1,718.27630  | 1,582.164         | 22.04      | 0.5621 | 0.00          | 0                | 0             |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 22.26  | Put        |           |           | 1,237.27630  | 1,308.664         | 22.04      | 0.4379 | 0.00          | 0                | 0             |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 23.00  | Call       |           |           | 1,435.76220  | 1,316.273         | 22.14      | 0.4898 | 0.00          | 0                | 0             |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 23.00  | Put        |           |           | 1,642.76220  | 1,730.773         | 22.14      | 0.5102 | 0.00          | 0                | 0             |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 23.01  | Call       |           |           | 1,431.65870  | 1,312.380         | 22.15      | 0.4887 | 0.00          | 0                | 0             |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 23.01  | Put        |           |           | 1,648.65870  | 1,736.880         | 22.15      | 0.5113 | 0.00          | 0                | 0             |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 22.99  | Call       |           |           | 1,439.88290  | 1,320.176         | 22.14      | 0.4908 | 0.00          | 0                | 0             |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 22.99  | Put        |           |           | 1,636.88290  | 1,724.676         | 22.14      | 0.5092 | 0.00          | 0                | 0             |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 23.01  | Call       |           |           | 1,872.30330  | 1,744.391         | 20.98      | 0.5389 | 0.00          | 0                | 0             |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 23.01  | Put        |           |           | 1,650.80330  | 1,732.091         | 20.98      | 0.4611 | 0.00          | 0                | 783           |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 26.94  | Call       |           |           | 754.16800    | 690.605           | 23.31      | 0.2609 | 0.00          | 0                | 783           |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 26.94  | Put        |           |           | 4,462.66800  | 4,608.305         | 23.31      | 0.7391 | 0.00          | 0                | 0             |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 22.63  | Call       |           |           | 2,046.77760  | 1,911.908         | 20.80      | 0.5735 | 0.00          | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R                     | On | 19/12/2016 | Foreign Exchange Option | 22.63  | Put        |           |           | 1,445.27760  | 1,519.608         | 20.80      | 0.4265 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/12/2016 | Foreign Exchange Option | 22.64  | Call       |           |           | 2,042.00750  | 1,907.323         | 20.80      | 0.5726 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/12/2016 | Foreign Exchange Option | 22.64  | Put        |           |           | 1,450.50750  | 1,525.023         | 20.80      | 0.4274 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/12/2016 | Foreign Exchange Option | 22.65  | Call       |           |           | 2,037.24720  | 1,902.747         | 20.81      | 0.5717 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/12/2016 | Foreign Exchange Option | 22.65  | Put        |           |           | 1,455.74720  | 1,530.447         | 20.81      | 0.4283 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/12/2016 | Foreign Exchange Option | 18.41  | Call       |           |           | 5,032.95640  | 4,832.343         | 20.77      | 0.9006 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/12/2016 | Foreign Exchange Option | 18.41  | Put        |           |           | 211.45640    | 220.043           | 20.77      | 0.0994 | 0.00                 | 0                | 783            |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>87,277</b>  |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>25,048,130.80</b> | <b>1,152</b>     | <b>149,700</b> |
| ¥ / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 0.13855   |           | 0.14134      |                   |            | 0.0000 | 0.00                 | 0                | 5,671          |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 0.14142   |           | 0.14428      |                   |            | 0.0000 | 49,498.05            | 350              | 5,474          |
| ¥ / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 0.14473   |           | 0.14762      |                   |            | 0.0000 | 0.00                 | 0                | 1,056          |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>49,498.05</b>     | <b>350</b>       | <b>12,201</b>  |
| ¥ / R                     | On | 14/03/2016 | Foreign Exchange Option | 0.12   | Call       |           |           | 2,134.41060  | 1,855.812         | 24.24      | 0.9965 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/03/2016 | Foreign Exchange Option | 0.12   | Put        |           |           | 0.51060      | 0.812             | 24.24      | 0.0035 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/03/2016 | Foreign Exchange Option | 0.10   | Call       |           |           | 4,133.90000  | 3,855.000         | 27.46      | 1.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/03/2016 | Foreign Exchange Option | 0.10   | Put        |           |           | 0.00000      | 0.000             | 27.46      | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/03/2016 | Foreign Exchange Option | 0.11   | Call       |           |           | 3,133.90940  | 2,855.014         | 27.46      | 0.9999 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/03/2016 | Foreign Exchange Option | 0.11   | Put        |           |           | 0.00940      | 0.014             | 27.46      | 0.0001 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.12   | Put        |           |           | 10.55160     | 14.626            | 16.27      | 0.0292 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.13   | Call       |           |           | 1,511.18410  | 1,269.148         | 17.10      | 0.8284 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.13   | Put        |           |           | 83.68410     | 126.848           | 17.10      | 0.1716 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.11   | Call       |           |           | 3,433.32680  | 3,148.863         | 20.74      | 0.9885 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.11   | Put        |           |           | 5.82680      | 6.563             | 20.74      | 0.0115 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.12   | Call       |           |           | 2,438.05160  | 2,156.926         | 16.27      | 0.9708 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/09/2016 | Foreign Exchange Option | 0.11   | Call       |           |           | 3,774.74230  | 3,487.210         | 18.11      | 0.9813 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/09/2016 | Foreign Exchange Option | 0.11   | Put        |           |           | 12.64230     | 14.110            | 18.11      | 0.0187 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/09/2016 | Foreign Exchange Option | 0.12   | Call       |           |           | 2,802.19400  | 2,532.577         | 17.42      | 0.9324 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/09/2016 | Foreign Exchange Option | 0.12   | Put        |           |           | 40.09400     | 59.477            | 17.42      | 0.0676 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/09/2016 | Foreign Exchange Option | 0.13   | Call       |           |           | 1,919.98890  | 1,685.406         | 17.53      | 0.8104 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/09/2016 | Foreign Exchange Option | 0.13   | Put        |           |           | 157.88890    | 212.306           | 17.53      | 0.1896 | 0.00                 | 0                | 0              |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>49,498.05</b>     | <b>350</b>       | <b>12,201</b>  |
| € / R                     | On | 26/02/2016 | Foreign Exchange Future |        |            | 17.15420  |           | 17.28720     |                   |            | 0.0000 | 0.00                 | 0                | 34             |
| € / R                     | On | 07/03/2016 | Foreign Exchange Future |        |            | 17.16550  |           | 17.29050     |                   |            | 0.0000 | 0.00                 | 0                | 5              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 17.20380  |           | 17.34440     |                   |            | 0.0000 | 44,506,230.60        | 2,587            | 59,912         |
| € / R                     | On | 22/03/2016 | Foreign Exchange Future |        |            | 17.17000  |           | 17.30060     |                   |            | 0.0000 | 0.00                 | 0                | 293            |
| € / R                     | On | 24/03/2016 | Foreign Exchange Future |        |            | 17.16730  |           | 17.30730     |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| € / R                     | On | 15/04/2016 | Foreign Exchange Future |        |            | 17.19790  |           | 17.33970     |                   |            | 0.0000 | 0.00                 | 0                | 11             |
| € / R                     | On | 26/04/2016 | Foreign Exchange Future |        |            | 17.21700  |           | 17.35890     |                   |            | 0.0000 | 0.00                 | 0                | 25             |
| € / R                     | On | 29/04/2016 | Foreign Exchange Future |        |            | 17.23170  |           | 17.37380     |                   |            | 0.0000 | 0.00                 | 0                | 0              |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R                     | On | 25/05/2016 | Foreign Exchange Future |        |            | 17.24930  |           | 17.39160     |                   |            | 0.0000 | 0.00                 | 0                | 74             |
| € / R                     | On | 27/05/2016 | Foreign Exchange Future |        |            | 17.27020  |           | 17.41250     |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| € / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 17.55950  |           | 17.70310     |                   |            | 0.0000 | 5,583,921.00         | 318              | 42,030         |
| € / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 17.96390  |           | 18.10760     |                   |            | 0.0000 | 8,981,950.00         | 500              | 9,388          |
| € / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 18.36120  |           | 18.50660     |                   |            | 0.0000 | 0.00                 | 0                | 4,500          |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>59,072,101.60</b> | <b>3,405</b>     | <b>116,272</b> |
| € / R                     | On | 26/02/2016 | Foreign Exchange Option | 15.54  | Call       |           |           | 1,747.24920  | 1,614.243         | 55.67      | 0.9997 | 0.00                 | 0                | 0              |
| € / R                     | On | 26/02/2016 | Foreign Exchange Option | 15.54  | Put        |           |           | 0.04920      | 0.043             | 55.67      | 0.0003 | 0.00                 | 0                | 0              |
| € / R                     | On | 07/03/2016 | Foreign Exchange Option | 15.57  | Call       |           |           | 1,724.50370  | 1,598.522         | 25.00      | 0.9884 | 0.00                 | 0                | 0              |
| € / R                     | On | 07/03/2016 | Foreign Exchange Option | 15.57  | Put        |           |           | 4.00370      | 3.022             | 25.00      | 0.0116 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 13.85  | Call       |           |           | 3,494.54700  | 3,353.888         | 28.78      | 0.9997 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 13.85  | Put        |           |           | 0.14700      | 0.088             | 28.78      | 0.0003 | 0.00                 | 0                | 12,000         |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 16.15  | Call       |           |           | 1,222.18300  | 1,082.724         | 20.57      | 0.9202 | 0.00                 | 0                | 24,000         |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 16.15  | Put        |           |           | 27.78300     | 28.924            | 20.57      | 0.0798 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 13.05  | Call       |           |           | 4,294.45490  | 4,153.832         | 33.81      | 0.9999 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 13.05  | Put        |           |           | 0.05490      | 0.032             | 33.81      | 0.0001 | 0.00                 | 0                | 18,000         |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 13.20  | Call       |           |           | 4,144.46580  | 4,003.837         | 32.80      | 0.9999 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 13.20  | Put        |           |           | 0.06580      | 0.037             | 32.80      | 0.0001 | 0.00                 | 0                | 18,000         |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 15.95  | Call       |           |           | 1,412.18410  | 1,272.899         | 21.51      | 0.9461 | 0.00                 | 0                | 26,000         |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 15.95  | Put        |           |           | 17.78410     | 19.099            | 21.51      | 0.0539 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 16.90  | Call       |           |           | 592.76340    | 475.433           | 19.82      | 0.6653 | 0.00                 | 0                | 19,500         |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 16.90  | Put        |           |           | 148.36340    | 171.633           | 19.82      | 0.3347 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 21.90  | Call       |           |           | 1.31290      | 0.426             | 35.22      | 0.0012 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 21.90  | Put        |           |           | 4,556.91290  | 4,696.626         | 35.22      | 0.9988 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 14.96  | Call       |           |           | 2,386.25870  | 2,245.690         | 25.32      | 0.9940 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 14.96  | Put        |           |           | 1.85870      | 1.891             | 25.32      | 0.0060 | 0.00                 | 0                | 15,000         |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 16.30  | Call       |           |           | 1,082.88200  | 943.270           | 19.86      | 0.8935 | 0.00                 | 0                | 36,640         |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 16.30  | Put        |           |           | 38.48200     | 39.470            | 19.86      | 0.1065 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 16.76  | Call       |           |           | 694.29350    | 570.458           | 19.77      | 0.7315 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 16.76  | Put        |           |           | 109.89350    | 126.658           | 19.77      | 0.2685 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 14.03  | Call       |           |           | 3,314.61300  | 3,173.947         | 28.22      | 0.9995 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 14.03  | Put        |           |           | 0.21300      | 0.147             | 28.22      | 0.0005 | 0.00                 | 0                | 17,534         |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 15.99  | Call       |           |           | 1,373.86360  | 1,234.552         | 21.32      | 0.9416 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 15.99  | Put        |           |           | 19.46360     | 20.752            | 21.32      | 0.0584 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 16.00  | Call       |           |           | 1,364.30610  | 1,224.987         | 21.28      | 0.9405 | 0.00                 | 0                | 650            |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 16.00  | Put        |           |           | 19.90610     | 21.187            | 21.28      | 0.0595 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 13.99  | Call       |           |           | 3,354.59380  | 3,213.931         | 28.34      | 0.9995 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 13.99  | Put        |           |           | 0.19380      | 0.131             | 28.34      | 0.0005 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 15.05  | Call       |           |           | 2,296.68430  | 2,156.194         | 25.04      | 0.9925 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 15.05  | Put        |           |           | 2.28430      | 2.394             | 25.04      | 0.0075 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 15.37  | Call       |           |           | 1,979.12650  | 1,839.244         | 24.04      | 0.9837 | 0.00                 | 0                | 25,000         |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 15.37  | Put        |           |           | 4.72650      | 5.444             | 24.04      | 0.0163 | 0.00                 | 0                | 25,000         |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 14.01  | Call       |           |           | 3,334.60320  | 3,193.939         | 28.28      | 0.9995 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 14.01  | Put        |           |           | 0.20320      | 0.139             | 28.28      | 0.0005 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Option | 14.60  | Call       |           |           | 2,745.20960  | 2,604.520         | 26.44      | 0.9976 | 0.00                 | 0                | 0              |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 14.60      | Put       |           | 0.80960      | 0.720             | 26.44      | 0.0024 | 0.00          | 0                | 15,000        |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 14.90      | Call      |           | 2,446.01940  | 2,305.413         | 25.51      | 0.9949 | 0.00          | 0                | 24,000        |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 14.90      | Put       |           | 1.61940      | 1.613             | 25.51      | 0.0051 | 0.00          | 0                | 33,200        |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 14.00      | Call      |           | 3,344.59840  | 3,203.935         | 28.31      | 0.9995 | 0.00          | 0                | 0             |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 14.00      | Put       |           | 0.19840      | 0.135             | 28.31      | 0.0005 | 0.00          | 0                | 0             |
| € / R            | On | 22/03/2016 | Foreign Exchange Option | 18.42      | Call      |           | 88.22130     | 58.509            | 21.95      | 0.1210 | 0.00          | 0                | 0             |
| € / R            | On | 22/03/2016 | Foreign Exchange Option | 18.42      | Put       |           | 1,207.62130  | 1,308.509         | 21.95      | 0.8790 | 0.00          | 0                | 0             |
| € / R            | On | 24/03/2016 | Foreign Exchange Option | 18.42      | Call      |           | 99.45170     | 67.837            | 22.13      | 0.1317 | 0.00          | 0                | 0             |
| € / R            | On | 24/03/2016 | Foreign Exchange Option | 18.42      | Put       |           | 1,212.15170  | 1,320.537         | 22.13      | 0.8683 | 0.00          | 0                | 0             |
| € / R            | On | 15/04/2016 | Foreign Exchange Option | 18.50      | Call      |           | 175.38990    | 141.515           | 21.70      | 0.1925 | 0.00          | 0                | 0             |
| € / R            | On | 15/04/2016 | Foreign Exchange Option | 18.50      | Put       |           | 1,335.68990  | 1,443.615         | 21.70      | 0.8075 | 0.00          | 0                | 0             |
| € / R            | On | 26/04/2016 | Foreign Exchange Option | 18.57      | Call      |           | 204.34640    | 169.988           | 21.53      | 0.2074 | 0.00          | 0                | 0             |
| € / R            | On | 26/04/2016 | Foreign Exchange Option | 18.57      | Put       |           | 1,415.44640  | 1,522.988         | 21.53      | 0.7926 | 0.00          | 0                | 0             |
| € / R            | On | 29/04/2016 | Foreign Exchange Option | 18.57      | Call      |           | 218.69760    | 183.361           | 21.51      | 0.2161 | 0.00          | 0                | 0             |
| € / R            | On | 29/04/2016 | Foreign Exchange Option | 18.57      | Put       |           | 1,414.89760  | 1,521.661         | 21.51      | 0.7839 | 0.00          | 0                | 0             |
| € / R            | On | 25/05/2016 | Foreign Exchange Option | 18.68      | Call      |           | 283.50800    | 249.227           | 21.37      | 0.2426 | 0.00          | 0                | 0             |
| € / R            | On | 25/05/2016 | Foreign Exchange Option | 18.68      | Put       |           | 1,571.90800  | 1,679.927         | 21.37      | 0.7574 | 0.00          | 0                | 0             |
| € / R            | On | 27/05/2016 | Foreign Exchange Option | 18.68      | Call      |           | 296.03670    | 260.957           | 21.38      | 0.2490 | 0.00          | 0                | 0             |
| € / R            | On | 27/05/2016 | Foreign Exchange Option | 18.68      | Put       |           | 1,563.53670  | 1,670.757         | 21.38      | 0.7510 | 0.00          | 0                | 0             |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 15.25      | Call      |           | 2,518.52150  | 2,384.678         | 19.48      | 0.9159 | 0.00          | 0                | 0             |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 15.25      | Put       |           | 65.42150     | 75.178            | 19.48      | 0.0841 | 0.00          | 0                | 0             |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 15.26      | Call      |           | 2,509.33090  | 2,375.584         | 19.47      | 0.9150 | 0.00          | 0                | 0             |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 15.24      | Call      |           | 2,527.72050  | 2,393.782         | 19.49      | 0.9167 | 0.00          | 0                | 0             |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 15.24      | Put       |           | 64.62050     | 74.282            | 19.49      | 0.0833 | 0.00          | 0                | 0             |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 15.26      | Put       |           | 66.23090     | 76.084            | 19.47      | 0.0850 | 0.00          | 0                | 0             |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 14.20      | Call      |           | 3,518.70640  | 3,378.183         | 20.31      | 0.9755 | 0.00          | 0                | 0             |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 14.20      | Put       |           | 15.60640     | 18.683            | 20.31      | 0.0245 | 0.00          | 0                | 6,000         |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 15.96      | Call      |           | 1,890.97880  | 1,768.891         | 19.05      | 0.8338 | 0.00          | 0                | 6,000         |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 15.96      | Put       |           | 147.87880    | 169.391           | 19.05      | 0.1662 | 0.00          | 0                | 0             |
| € / R            | On | 19/09/2016 | Foreign Exchange Option | 14.95      | Put       |           | 89.11290     | 101.984           | 18.60      | 0.0837 | 0.00          | 0                | 0             |
| € / R            | On | 19/09/2016 | Foreign Exchange Option | 14.96      | Call      |           | 3,237.72550  | 3,107.012         | 18.61      | 0.9156 | 0.00          | 0                | 0             |
| € / R            | On | 19/09/2016 | Foreign Exchange Option | 14.96      | Put       |           | 90.12550     | 103.112           | 18.61      | 0.0844 | 0.00          | 0                | 0             |
| € / R            | On | 19/09/2016 | Foreign Exchange Option | 14.94      | Call      |           | 3,255.70900  | 3,124.763         | 18.60      | 0.9171 | 0.00          | 0                | 0             |
| € / R            | On | 19/09/2016 | Foreign Exchange Option | 14.94      | Put       |           | 88.10900     | 100.863           | 18.60      | 0.0829 | 0.00          | 0                | 0             |
| € / R            | On | 19/09/2016 | Foreign Exchange Option | 14.95      | Call      |           | 3,246.71290  | 3,115.884         | 18.60      | 0.9163 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 16.99      | Put       |           | 597.27880    | 645.169           | 19.01      | 0.2954 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 21.90      | Call      |           | 515.49200    | 488.773           | 23.60      | 0.2358 | 0.00          | 0                | 2,961         |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 21.90      | Put       |           | 3,908.89200  | 4,027.573         | 23.60      | 0.7642 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 17.00      | Call      |           | 2,107.50610  | 2,010.176         | 19.01      | 0.7034 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 17.00      | Put       |           | 600.90610    | 648.976           | 19.01      | 0.2966 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 16.40      | Call      |           | 2,521.92190  | 2,410.848         | 18.88      | 0.7726 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 20.80      | Call      |           | 687.56930    | 651.870           | 22.47      | 0.3040 | 0.00          | 0                | 2,912         |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 20.80      | Put       |           | 2,980.96930  | 3,090.670         | 22.47      | 0.6960 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 16.99      | Call      |           | 2,113.87880  | 2,016.369         | 19.01      | 0.7046 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 16.40      | Put       |           | 415.32190    | 449.648           | 18.88      | 0.2274 | 0.00          | 0                | 2,912         |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 16.90      | Call      |           | 2,171.84270  | 2,072.695         | 18.97      | 0.7155 | 0.00          | 0                | 0             |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest  |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R                        | On | 19/12/2016 | Foreign Exchange Option | 16.90  | Put        |           |           | 565.24270    | 611.495           | 18.97      | 0.2845 | 0.00                 | 0                | 2,961          |
| € / R                        | On | 19/12/2016 | Foreign Exchange Option | 17.01  | Call       |           |           | 2,101.14700  | 2,003.998         | 19.02      | 0.7022 | 0.00                 | 0                | 0              |
| € / R                        | On | 19/12/2016 | Foreign Exchange Option | 17.01  | Put        |           |           | 604.54700    | 652.798           | 19.02      | 0.2978 | 0.00                 | 0                | 0              |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>333,270</b> |
| <b>Total € / R</b>           |    |            |                         |        |            |           |           |              |                   |            |        | <b>59,072,101.60</b> | <b>3,405</b>     | <b>449,542</b> |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 11.23870  |           | 11.26540     |                   |            | 0.0000 | 280,967.50           | 25               | 13,863         |
| AU\$ / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 11.39070  |           | 11.41600     |                   |            | 0.0000 | 0.00                 | 0                | 3,067          |
| AU\$ / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 11.56590  |           | 11.59010     |                   |            | 0.0000 | 0.00                 | 0                | 750            |
| AU\$ / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 11.73890  |           | 11.76200     |                   |            | 0.0000 | 0.00                 | 0                | 152            |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>280,967.50</b>    | <b>25</b>        | <b>17,832</b>  |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 11.41  | Put        |           |           | 222.57040    | 241.247           | 13.87      | 0.6829 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 12.60  | Call       |           |           | 1.27500      | 1.094             | 20.60      | 0.0066 | 0.00                 | 0                | 200            |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 12.60  | Put        |           |           | 1,335.87500  | 1,362.394         | 20.60      | 0.9934 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 10.40  | Put        |           |           | 3.13750      | 3.574             | 17.47      | 0.0218 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 10.80  | Call       |           |           | 480.14730    | 455.596           | 14.15      | 0.9002 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 10.80  | Put        |           |           | 14.74730     | 16.896            | 14.15      | 0.0998 | 0.00                 | 0                | 200            |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 11.40  | Call       |           |           | 81.26610     | 72.939            | 13.86      | 0.3272 | 0.00                 | 0                | 200            |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 11.40  | Put        |           |           | 215.86610    | 234.238           | 13.86      | 0.6728 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 11.41  | Call       |           |           | 77.97040     | 69.947            | 13.87      | 0.3171 | 0.00                 | 0                | 200            |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.50   | Put        |           |           | 0.11630      | 0.137             | 24.23      | 0.0008 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.51   | Call       |           |           | 1,755.52110  | 1,728.842         | 24.17      | 0.9992 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.51   | Put        |           |           | 0.12110      | 0.142             | 24.17      | 0.0008 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.80   | Call       |           |           | 1,465.79280  | 1,439.153         | 22.35      | 0.9973 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.80   | Put        |           |           | 0.39280      | 0.453             | 22.35      | 0.0027 | 0.00                 | 0                | 200            |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 10.40  | Call       |           |           | 868.53750    | 842.274           | 17.47      | 0.9782 | 0.00                 | 0                | 200            |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.49   | Call       |           |           | 1,775.51170  | 1,748.831         | 24.30      | 0.9992 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.49   | Put        |           |           | 0.11170      | 0.131             | 24.30      | 0.0008 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.50   | Call       |           |           | 1,765.51630  | 1,738.836         | 24.23      | 0.9992 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.10  | Put        |           |           | 49.24810     | 51.386            | 17.53      | 0.0963 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.08  | Call       |           |           | 1,383.59430  | 1,360.320         | 17.58      | 0.9067 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.08  | Put        |           |           | 47.59430     | 49.620            | 17.58      | 0.0933 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.09  | Call       |           |           | 1,374.41540  | 1,351.197         | 17.56      | 0.9052 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.09  | Put        |           |           | 48.41540     | 50.497            | 17.56      | 0.0948 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.10  | Call       |           |           | 1,365.24810  | 1,342.086         | 17.53      | 0.9037 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 10.20  | Call       |           |           | 1,500.33000  | 1,482.365         | 16.83      | 0.8542 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 10.20  | Put        |           |           | 110.23000    | 116.465           | 16.83      | 0.1458 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 10.21  | Call       |           |           | 1,491.81160  | 1,473.889         | 16.82      | 0.8526 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 10.21  | Put        |           |           | 111.71160    | 117.989           | 16.82      | 0.1474 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 10.19  | Call       |           |           | 1,508.86250  | 1,490.859         | 16.85      | 0.8558 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 10.19  | Put        |           |           | 108.76250    | 114.959           | 16.85      | 0.1442 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/12/2016 | Foreign Exchange Option | 10.66  | Put        |           |           | 245.13840    | 256.503           | 16.39      | 0.2342 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/12/2016 | Foreign Exchange Option | 10.67  | Call       |           |           | 1,339.67580  | 1,327.988         | 16.38      | 0.7639 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/12/2016 | Foreign Exchange Option | 10.67  | Put        |           |           | 247.67580    | 259.088           | 16.38      | 0.2361 | 0.00                 | 0                | 0              |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value     | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------|------------------|---------------|
| AU\$ / R                     | On | 19/12/2016 | Foreign Exchange Option | 10.68  | Call       |           |           | 1,332.23580  | 1,320.593         | 16.37      | 0.7621 | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/12/2016 | Foreign Exchange Option | 10.68  | Put        |           |           | 250.23580    | 261.693           | 16.37      | 0.2379 | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/12/2016 | Foreign Exchange Option | 10.66  | Call       |           |           | 1,347.13840  | 1,335.403         | 16.39      | 0.7658 | 0.00              | 0                | 0             |
| <b>Total AU\$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>1,200</b>  |
| <b>Total AU\$ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>280,967.50</b> | <b>25</b>        | <b>19,032</b> |
| CAD/ R                       | On | 14/03/2016 | Foreign Exchange Future |        |            | 11.46070  |           | 11.37640     |                   |            | 0.0000 | 0.00              | 0                | 0             |
| CAD/ R                       | On | 13/06/2016 | Foreign Exchange Future |        |            | 11.66540  |           | 11.57880     |                   |            | 0.0000 | 0.00              | 0                | 0             |
| <b>Total CAD/ R Future</b>   |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| CAD/ R                       | On | 14/03/2016 | Foreign Exchange Option | 10.81  | Put        |           |           | 8.22090      | 11.017            | 17.00      | 0.0585 | 0.00              | 0                | 0             |
| CAD/ R                       | On | 14/03/2016 | Foreign Exchange Option | 10.79  | Call       |           |           | 594.08590    | 681.096           | 17.21      | 0.9449 | 0.00              | 0                | 0             |
| CAD/ R                       | On | 14/03/2016 | Foreign Exchange Option | 10.79  | Put        |           |           | 7.68590      | 10.396            | 17.21      | 0.0551 | 0.00              | 0                | 0             |
| CAD/ R                       | On | 14/03/2016 | Foreign Exchange Option | 10.80  | Call       |           |           | 584.34780    | 671.401           | 17.10      | 0.9432 | 0.00              | 0                | 0             |
| CAD/ R                       | On | 14/03/2016 | Foreign Exchange Option | 10.80  | Put        |           |           | 7.94780      | 10.701            | 17.10      | 0.0568 | 0.00              | 0                | 0             |
| CAD/ R                       | On | 14/03/2016 | Foreign Exchange Option | 10.81  | Call       |           |           | 574.62090    | 661.717           | 17.00      | 0.9415 | 0.00              | 0                | 0             |
| CAD/ R                       | On | 13/06/2016 | Foreign Exchange Option | 10.87  | Call       |           |           | 835.08980    | 912.696           | 16.03      | 0.8023 | 0.00              | 0                | 0             |
| CAD/ R                       | On | 13/06/2016 | Foreign Exchange Option | 10.87  | Put        |           |           | 126.28980    | 117.296           | 16.03      | 0.1977 | 0.00              | 0                | 0             |
| CAD/ R                       | On | 13/06/2016 | Foreign Exchange Option | 10.88  | Call       |           |           | 827.42680    | 904.861           | 16.03      | 0.7994 | 0.00              | 0                | 0             |
| CAD/ R                       | On | 13/06/2016 | Foreign Exchange Option | 10.88  | Put        |           |           | 128.62680    | 119.461           | 16.03      | 0.2006 | 0.00              | 0                | 0             |
| CAD/ R                       | On | 13/06/2016 | Foreign Exchange Option | 10.89  | Call       |           |           | 819.79620    | 897.056           | 16.03      | 0.7965 | 0.00              | 0                | 0             |
| CAD/ R                       | On | 13/06/2016 | Foreign Exchange Option | 10.89  | Put        |           |           | 130.99620    | 121.656           | 16.03      | 0.2035 | 0.00              | 0                | 0             |
| <b>Total CAD/ R Option</b>   |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| <b>Total CAD/ R</b>          |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| CHF / R                      | On | 14/03/2016 | Foreign Exchange Future |        |            | 15.75290  |           | 15.93670     |                   |            | 0.0000 | 0.00              | 0                | 6,657         |
| CHF / R                      | On | 13/06/2016 | Foreign Exchange Future |        |            | 16.10920  |           | 16.29800     |                   |            | 0.0000 | 0.00              | 0                | 0             |
| <b>Total CHF / R Future</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>6,657</b>  |
| CHF / R                      | On | 14/03/2016 | Foreign Exchange Option | 15.00  | Call       |           |           | 978.36300    | 798.537           | 19.87      | 0.8712 | 0.00              | 0                | 0             |
| CHF / R                      | On | 14/03/2016 | Foreign Exchange Option | 15.00  | Put        |           |           | 41.66300     | 45.637            | 19.87      | 0.1288 | 0.00              | 0                | 0             |
| CHF / R                      | On | 14/03/2016 | Foreign Exchange Option | 15.01  | Call       |           |           | 969.25520    | 789.989           | 19.88      | 0.8679 | 0.00              | 0                | 0             |
| CHF / R                      | On | 14/03/2016 | Foreign Exchange Option | 15.01  | Put        |           |           | 42.55520     | 47.089            | 19.88      | 0.1321 | 0.00              | 0                | 0             |
| CHF / R                      | On | 14/03/2016 | Foreign Exchange Option | 14.99  | Call       |           |           | 987.48900    | 807.121           | 19.86      | 0.8744 | 0.00              | 0                | 0             |
| CHF / R                      | On | 14/03/2016 | Foreign Exchange Option | 14.99  | Put        |           |           | 40.78900     | 44.221            | 19.86      | 0.1256 | 0.00              | 0                | 0             |
| CHF / R                      | On | 13/06/2016 | Foreign Exchange Option | 14.39  | Call       |           |           | 2,019.38990  | 1,843.613         | 19.70      | 0.8648 | 0.00              | 0                | 0             |
| CHF / R                      | On | 13/06/2016 | Foreign Exchange Option | 14.39  | Put        |           |           | 111.38990    | 124.413           | 19.70      | 0.1352 | 0.00              | 0                | 0             |
| CHF / R                      | On | 13/06/2016 | Foreign Exchange Option | 14.40  | Call       |           |           | 2,010.48580  | 1,834.823         | 19.68      | 0.8636 | 0.00              | 0                | 0             |
| CHF / R                      | On | 13/06/2016 | Foreign Exchange Option | 14.40  | Put        |           |           | 112.48580    | 125.623           | 19.68      | 0.1364 | 0.00              | 0                | 0             |
| CHF / R                      | On | 13/06/2016 | Foreign Exchange Option | 14.41  | Call       |           |           | 2,001.59310  | 1,826.043         | 19.66      | 0.8624 | 0.00              | 0                | 0             |
| CHF / R                      | On | 13/06/2016 | Foreign Exchange Option | 14.41  | Put        |           |           | 113.59310    | 126.843           | 19.66      | 0.1376 | 0.00              | 0                | 0             |
| <b>Total CHF / R Option</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| <b>Total CHF / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>6,657</b>  |
| CNH / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 2.38670   |           | 2.40380      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 2.40290   |           | 2.41810      |                   |            | 0.0000 | 0.00          | 0                | 22,550        |
| <b>Total CNH / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>22,550</b> |
| CNH / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.20   | Call       |           |           | 2,061.78770  | 1,891.395         | 22.43      | 0.9516 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.20   | Put        |           |           | 23.78770     | 24.395            | 22.43      | 0.0484 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.21   | Call       |           |           | 1,965.46630  | 1,795.326         | 22.11      | 0.9442 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.21   | Put        |           |           | 27.46630     | 28.326            | 22.11      | 0.0558 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.19   | Call       |           |           | 2,158.59490  | 1,988.005         | 22.75      | 0.9580 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.19   | Put        |           |           | 20.59490     | 21.005            | 22.75      | 0.0420 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.21   | Call       |           |           | 2,429.68560  | 2,301.399         | 21.34      | 0.7811 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.21   | Put        |           |           | 348.68560    | 372.399           | 21.34      | 0.2189 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.22   | Call       |           |           | 2,351.52600  | 2,224.643         | 21.27      | 0.7701 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.22   | Put        |           |           | 370.52600    | 395.643           | 21.27      | 0.2299 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.23   | Call       |           |           | 2,274.42120  | 2,149.004         | 21.20      | 0.7588 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.23   | Put        |           |           | 393.42120    | 420.004           | 21.20      | 0.2412 | 0.00          | 0                | 0             |
| <b>Total CNH / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total CNH / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>22,550</b> |
| DKK / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 2.30800   |           | 2.32640      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 2.35610   |           | 2.37470      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total DKK / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| DKK / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.15   | Call       |           |           | 1,801.52410  | 1,629.661         | 23.88      | 0.9137 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.15   | Put        |           |           | 37.52410     | 49.661            | 23.88      | 0.0863 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.16   | Call       |           |           | 1,709.23350  | 1,534.909         | 23.32      | 0.9042 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.16   | Put        |           |           | 45.23350     | 54.909            | 23.32      | 0.0958 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.14   | Call       |           |           | 1,897.99790  | 1,724.999         | 24.45      | 0.9221 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.14   | Put        |           |           | 33.99790     | 44.999            | 24.45      | 0.0779 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.08   | Call       |           |           | 3,145.81920  | 2,972.838         | 22.19      | 0.8618 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.08   | Put        |           |           | 198.81920    | 211.838           | 22.19      | 0.1382 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.09   | Call       |           |           | 3,060.62490  | 2,888.802         | 22.15      | 0.8533 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.09   | Put        |           |           | 213.62490    | 227.802           | 22.15      | 0.1467 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.10   | Call       |           |           | 2,976.28790  | 2,805.694         | 22.11      | 0.8444 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.10   | Put        |           |           | 229.28790    | 244.694           | 22.11      | 0.1556 | 0.00          | 0                | 0             |
| <b>Total DKK / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total DKK / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| HK\$/R                      | On | 14/03/2016 | Foreign Exchange Future |        |            | 2.01050   |           | 2.02660      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/06/2016 | Foreign Exchange Future |        |            | 2.04660   |           | 2.06270      |                   |            | 0.0000 | 0.00          | 0                | 3,381         |
| HK\$/R                      | On | 19/09/2016 | Foreign Exchange Future |        |            | 2.08570   |           | 2.10150      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/12/2016 | Foreign Exchange Future |        |            | 2.12210   |           | 2.13750      |                   |            | 0.0000 | 0.00          | 0                | 0             |



| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| <b>Total HK\$/R Future</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>3,381</b>  |
| HK\$/R                      | On | 14/03/2016 | Foreign Exchange Option | 2.12   | Call       |           |           | 81.09700     | 47.776            | 19.51      | 0.1146 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/03/2016 | Foreign Exchange Option | 2.12   | Put        |           |           | 1,015.09700  | 1,142.776         | 19.51      | 0.8854 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/03/2016 | Foreign Exchange Option | 2.13   | Call       |           |           | 68.13510     | 40.266            | 19.80      | 0.0983 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/03/2016 | Foreign Exchange Option | 2.13   | Put        |           |           | 1,102.13510  | 1,235.266         | 19.80      | 0.9017 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/03/2016 | Foreign Exchange Option | 2.14   | Call       |           |           | 57.07360     | 33.949            | 20.08      | 0.0842 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/03/2016 | Foreign Exchange Option | 2.14   | Put        |           |           | 1,191.07360  | 1,328.949         | 20.08      | 0.9158 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/06/2016 | Foreign Exchange Option | 2.12   | Call       |           |           | 627.31130    | 559.060           | 19.34      | 0.3895 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/06/2016 | Foreign Exchange Option | 2.12   | Put        |           |           | 1,200.31130  | 1,293.060         | 19.34      | 0.6105 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/06/2016 | Foreign Exchange Option | 2.13   | Call       |           |           | 594.33950    | 529.202           | 19.44      | 0.3734 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/06/2016 | Foreign Exchange Option | 2.13   | Put        |           |           | 1,267.33950  | 1,363.202         | 19.44      | 0.6266 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/06/2016 | Foreign Exchange Option | 2.14   | Call       |           |           | 562.93320    | 500.829           | 19.54      | 0.3577 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/06/2016 | Foreign Exchange Option | 2.14   | Put        |           |           | 1,335.93320  | 1,434.829         | 19.54      | 0.6423 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/09/2016 | Foreign Exchange Option | 2.12   | Call       |           |           | 1,130.75370  | 1,053.974         | 19.29      | 0.4842 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/09/2016 | Foreign Exchange Option | 2.12   | Put        |           |           | 1,315.75370  | 1,396.974         | 19.29      | 0.5158 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/09/2016 | Foreign Exchange Option | 2.13   | Call       |           |           | 1,091.63550  | 1,017.036         | 19.37      | 0.4717 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/09/2016 | Foreign Exchange Option | 2.13   | Put        |           |           | 1,376.63550  | 1,460.036         | 19.37      | 0.5283 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/09/2016 | Foreign Exchange Option | 2.14   | Call       |           |           | 1,053.77340  | 981.330           | 19.46      | 0.4593 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/09/2016 | Foreign Exchange Option | 2.14   | Put        |           |           | 1,438.77340  | 1,524.330         | 19.46      | 0.5407 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/12/2016 | Foreign Exchange Option | 2.12   | Call       |           |           | 1,578.12110  | 1,498.205         | 19.48      | 0.5373 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/12/2016 | Foreign Exchange Option | 2.12   | Put        |           |           | 1,403.12110  | 1,477.205         | 19.48      | 0.4627 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/12/2016 | Foreign Exchange Option | 2.13   | Call       |           |           | 1,533.10550  | 1,456.164         | 19.54      | 0.5268 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/12/2016 | Foreign Exchange Option | 2.13   | Put        |           |           | 1,458.10550  | 1,535.164         | 19.54      | 0.4732 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/12/2016 | Foreign Exchange Option | 2.14   | Call       |           |           | 1,489.16020  | 1,415.192         | 19.59      | 0.5164 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/12/2016 | Foreign Exchange Option | 2.14   | Put        |           |           | 1,514.16020  | 1,594.192         | 19.59      | 0.4836 | 0.00          | 0                | 0             |
| <b>Total HK\$/R Option</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total HK\$/R</b>         |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>3,381</b>  |
| KES / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 0.15320   |           | 0.15420      |                   |            | 0.0000 | 0.00          | 0                | 1,266         |
| KES / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 0.15190   |           | 0.15330      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 0.15230   |           | 0.15350      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total KES / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,266</b>  |
| <b>Total KES / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,266</b>  |
| NGN / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 0.07850   |           | 0.07910      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NGN / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 0.06430   |           | 0.06440      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NGN / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 0.05970   |           | 0.05990      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total NGN / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total NGN / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| NZ\$ / R                    | On | 14/03/2016 | Foreign Exchange Future |        |            | 10.43400  |           | 10.40520     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                    | On | 13/06/2016 | Foreign Exchange Future |        |            | 10.56410  |           | 10.53240     |                   |            | 0.0000 | 0.00          | 0                | 0             |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| NZ\$ / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 10.71680  |           | 10.68380     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total NZ\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| NZ\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.14   | Call       |           |           | 1,265.98940  | 1,294.626         | 22.57      | 0.9962 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.14   | Put        |           |           | 0.78940      | 0.626             | 22.57      | 0.0038 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.15   | Call       |           |           | 1,256.02560  | 1,284.654         | 22.50      | 0.9960 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.15   | Put        |           |           | 0.82560      | 0.654             | 22.50      | 0.0040 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.16   | Call       |           |           | 1,246.06340  | 1,274.683         | 22.44      | 0.9958 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.16   | Put        |           |           | 0.86340      | 0.683             | 22.44      | 0.0042 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 9.01   | Call       |           |           | 1,536.04490  | 1,565.664         | 16.00      | 0.9688 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 9.01   | Put        |           |           | 13.64490     | 11.563            | 16.00      | 0.0312 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 8.99   | Call       |           |           | 1,555.53820  | 1,585.226         | 16.07      | 0.9700 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 8.99   | Put        |           |           | 13.13820     | 11.126            | 16.07      | 0.0300 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 9.00   | Call       |           |           | 1,545.78890  | 1,575.443         | 16.04      | 0.9694 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 9.00   | Put        |           |           | 13.38890     | 11.343            | 16.04      | 0.0306 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 9.46   | Call       |           |           | 1,320.05230  | 1,347.860         | 15.81      | 0.8659 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 9.46   | Put        |           |           | 96.25230     | 91.060            | 15.81      | 0.1341 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 9.47   | Call       |           |           | 1,311.59750  | 1,339.336         | 15.80      | 0.8641 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 9.47   | Put        |           |           | 97.79750     | 92.536            | 15.80      | 0.1359 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 9.48   | Call       |           |           | 1,303.16040  | 1,330.828         | 15.79      | 0.8622 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 9.48   | Put        |           |           | 99.36040     | 94.028            | 15.79      | 0.1378 | 0.00          | 0                | 0             |
| <b>Total NZ\$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total NZ\$ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| PULA / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 1.39030   |           | 1.40030      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 1.40650   |           | 1.41600      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 1.42230   |           | 1.43180      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 1.43680   |           | 1.44660      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total PULA / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| PULA / R                     | On | 14/03/2016 | Foreign Exchange Option | 1.40   | Call       |           |           | 3.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/03/2016 | Foreign Exchange Option | 1.40   | Put        |           |           | 0.00000      | 97.000            |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/03/2016 | Foreign Exchange Option | 1.41   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/03/2016 | Foreign Exchange Option | 1.41   | Put        |           |           | 97.00000     | 197.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/03/2016 | Foreign Exchange Option | 1.42   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/03/2016 | Foreign Exchange Option | 1.42   | Put        |           |           | 197.00000    | 297.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 13/06/2016 | Foreign Exchange Option | 1.32   | Call       |           |           | 960.00000    | 865.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 13/06/2016 | Foreign Exchange Option | 1.32   | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 13/06/2016 | Foreign Exchange Option | 1.33   | Call       |           |           | 860.00000    | 765.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 13/06/2016 | Foreign Exchange Option | 1.33   | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 13/06/2016 | Foreign Exchange Option | 1.34   | Call       |           |           | 760.00000    | 665.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 13/06/2016 | Foreign Exchange Option | 1.34   | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/09/2016 | Foreign Exchange Option | 1.42   | Call       |           |           | 118.00000    | 23.000            |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/09/2016 | Foreign Exchange Option | 1.42   | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |

| Contract Details                  |    |            |                         | Strike | Call / Put | MTM Yield    | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| PULA / R                          | On | 19/09/2016 | Foreign Exchange Option | 1.40   | Call       |              |           | 318.00000    | 223.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/09/2016 | Foreign Exchange Option | 1.40   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/09/2016 | Foreign Exchange Option | 1.41   | Call       |              |           | 218.00000    | 123.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/09/2016 | Foreign Exchange Option | 1.41   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/12/2016 | Foreign Exchange Option | 1.41   | Call       |              |           | 366.00000    | 268.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/12/2016 | Foreign Exchange Option | 1.41   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/12/2016 | Foreign Exchange Option | 1.42   | Call       |              |           | 266.00000    | 168.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/12/2016 | Foreign Exchange Option | 1.42   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/12/2016 | Foreign Exchange Option | 1.40   | Call       |              |           | 466.00000    | 368.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/12/2016 | Foreign Exchange Option | 1.40   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total PULA / R Option</b>      |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total PULA / R</b>             |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| QUANTO €                          | On | 14/03/2016 | Foreign Exchange Future |        |            | 1.10120      |           | 1.10160      |                   |            | 0.0000 | 0.00          | 0                | 2             |
| QUANTO €                          | On | 13/06/2016 | Foreign Exchange Future |        |            | 1.10440      |           | 1.10480      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| QUANTO €                          | On | 19/09/2016 | Foreign Exchange Future |        |            | 1.10830      |           | 1.10860      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total QUANTO € / \$ Future</b> |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>2</b>      |
| <b>Total QUANTO € / \$</b>        |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>2</b>      |
| RAIN                              | On | 13/06/2016 | Foreign Exchange Future |        |            | 27,556.45000 |           | 27,803.11000 |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total RAIN Future</b>          |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total RAIN</b>                 |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| SGD / R                           | On | 14/03/2016 | Foreign Exchange Future |        |            | 11.12410     |           | 11.16960     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                           | On | 13/06/2016 | Foreign Exchange Future |        |            | 11.29270     |           | 11.33520     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total SGD / R Future</b>       |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| SGD / R                           | On | 14/03/2016 | Foreign Exchange Option | 9.98   | Call       |              |           | 1,191.91290  | 1,146.772         | 22.37      | 0.9864 | 0.00          | 0                | 0             |
| SGD / R                           | On | 14/03/2016 | Foreign Exchange Option | 9.98   | Put        |              |           | 2.31290      | 2.672             | 22.37      | 0.0136 | 0.00          | 0                | 0             |
| SGD / R                           | On | 14/03/2016 | Foreign Exchange Option | 9.99   | Call       |              |           | 1,182.00960  | 1,136.884         | 22.32      | 0.9859 | 0.00          | 0                | 0             |
| SGD / R                           | On | 14/03/2016 | Foreign Exchange Option | 9.99   | Put        |              |           | 2.40960      | 2.784             | 22.32      | 0.0141 | 0.00          | 0                | 0             |
| SGD / R                           | On | 14/03/2016 | Foreign Exchange Option | 10.00  | Call       |              |           | 1,172.11020  | 1,127.002         | 22.27      | 0.9853 | 0.00          | 0                | 0             |
| SGD / R                           | On | 14/03/2016 | Foreign Exchange Option | 10.00  | Put        |              |           | 2.51020      | 2.902             | 22.27      | 0.0147 | 0.00          | 0                | 0             |
| SGD / R                           | On | 13/06/2016 | Foreign Exchange Option | 10.19  | Call       |              |           | 1,211.96130  | 1,175.161         | 17.38      | 0.8706 | 0.00          | 0                | 0             |
| SGD / R                           | On | 13/06/2016 | Foreign Exchange Option | 10.19  | Put        |              |           | 66.76130     | 72.461            | 17.38      | 0.1294 | 0.00          | 0                | 0             |
| SGD / R                           | On | 13/06/2016 | Foreign Exchange Option | 10.20  | Call       |              |           | 1,203.08470  | 1,166.603         | 17.38      | 0.8684 | 0.00          | 0                | 0             |
| SGD / R                           | On | 13/06/2016 | Foreign Exchange Option | 10.20  | Put        |              |           | 67.88470     | 73.903            | 17.38      | 0.1316 | 0.00          | 0                | 0             |
| SGD / R                           | On | 13/06/2016 | Foreign Exchange Option | 10.21  | Call       |              |           | 1,194.44980  | 1,158.067         | 17.37      | 0.8663 | 0.00          | 0                | 0             |
| SGD / R                           | On | 13/06/2016 | Foreign Exchange Option | 10.21  | Put        |              |           | 69.24980     | 75.367            | 17.37      | 0.1337 | 0.00          | 0                | 0             |
| <b>Total SGD / R Option</b>       |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |

| Contract Details                              | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value           | Contracts Traded | Open Interest    |
|---|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| <b>Total SGD / R</b>                          |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| TRY / R On 14/03/2016 Foreign Exchange Future |        |            | 5.32430   |           | 5.31590      |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| TRY / R On 13/06/2016 Foreign Exchange Future |        |            | 5.28200   |           | 5.26750      |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| <b>Total TRY / R Future</b>                   |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| TRY / R On 14/03/2016 Foreign Exchange Option | 4.49   | Call       |           |           | 826.00930    | 834.439           | 26.19      | 0.9985 | 0.00                    | 0                | 0                |
| TRY / R On 14/03/2016 Foreign Exchange Option | 4.49   | Put        |           |           | 0.10930      | 0.139             | 26.19      | 0.0015 | 0.00                    | 0                | 0                |
| TRY / R On 14/03/2016 Foreign Exchange Option | 4.50   | Call       |           |           | 816.01980    | 824.452           | 26.10      | 0.9983 | 0.00                    | 0                | 0                |
| TRY / R On 14/03/2016 Foreign Exchange Option | 4.50   | Put        |           |           | 0.11980      | 0.152             | 26.10      | 0.0017 | 0.00                    | 0                | 0                |
| TRY / R On 14/03/2016 Foreign Exchange Option | 4.51   | Call       |           |           | 806.03140    | 814.467           | 26.00      | 0.9982 | 0.00                    | 0                | 0                |
| TRY / R On 14/03/2016 Foreign Exchange Option | 4.51   | Put        |           |           | 0.13140      | 0.167             | 26.00      | 0.0018 | 0.00                    | 0                | 0                |
| TRY / R On 13/06/2016 Foreign Exchange Option | 4.76   | Call       |           |           | 543.90230    | 557.411           | 17.79      | 0.8685 | 0.00                    | 0                | 0                |
| TRY / R On 13/06/2016 Foreign Exchange Option | 4.76   | Put        |           |           | 36.40230     | 35.411            | 17.79      | 0.1315 | 0.00                    | 0                | 0                |
| TRY / R On 13/06/2016 Foreign Exchange Option | 4.77   | Call       |           |           | 535.25390    | 548.726           | 17.75      | 0.8643 | 0.00                    | 0                | 0                |
| TRY / R On 13/06/2016 Foreign Exchange Option | 4.77   | Put        |           |           | 37.75390     | 36.726            | 17.75      | 0.1357 | 0.00                    | 0                | 0                |
| TRY / R On 13/06/2016 Foreign Exchange Option | 4.78   | Call       |           |           | 526.64840    | 540.082           | 17.71      | 0.8600 | 0.00                    | 0                | 0                |
| TRY / R On 13/06/2016 Foreign Exchange Option | 4.78   | Put        |           |           | 39.14840     | 38.082            | 17.71      | 0.1400 | 0.00                    | 0                | 0                |
| <b>Total TRY / R Option</b>                   |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total TRY / R</b>                          |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| ZMW / R On 14/03/2016 Foreign Exchange Future |        |            | 1.35420   |           | 1.35900      |                   |            | 0.0000 | 0.00                    | 0                | 1                |
| ZMW / R On 13/06/2016 Foreign Exchange Future |        |            | 1.27150   |           | 1.27700      |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| <b>Total ZMW / R Future</b>                   |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>1</b>         |
| <b>Total ZMW / R</b>                          |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>1</b>         |
| <b>Total Futures</b>                          |        |            |           |           |              |                   |            |        | <b>1165788517.55</b>    | <b>73,673</b>    | <b>1,432,158</b> |
| <b>Total Options</b>                          |        |            |           |           |              |                   |            |        | <b>8210280.58</b>       | <b>49,507</b>    | <b>2,684,800</b> |
| <b>Grand Total:</b>                           |        |            |           |           |              |                   |            |        | <b>1,173,998,798.13</b> | <b>123,180</b>   | <b>4,116,958</b> |