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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/06/2016

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 06/06/2016 Foreign Exchange Future | | | 15.58930 | | 15.58220 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 07/06/2016 Foreign Exchange Future | | | 15.58480 | | 15.58540 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 08/06/2016 Foreign Exchange Future | | | 15.58770 | | 15.58860 | | | 0.0000 | 0.00 | 0 | 300 |
| \$ / R On 09/06/2016 Foreign Exchange Future | | | 15.59070 | | 15.59180 | | | 0.0000 | 0.00 | 0 | 264 |
| \$ / R On 13/06/2016 Foreign Exchange Future | | | 15.60250 | | 15.60450 | | | 0.0000 | 883,335,537.50 | 56,615 | 755,426 |
| \$ / R On 14/06/2016 Foreign Exchange Future | | | 15.60470 | | 15.60760 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 15/06/2016 Foreign Exchange Future | | | 15.60690 | | 15.61080 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 17/06/2016 Foreign Exchange Future | | | 15.61140 | | 15.61710 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 21/06/2016 Foreign Exchange Future | | | 15.62040 | | 15.62960 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 24/06/2016 Foreign Exchange Future | | | 15.62720 | | 15.63910 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 28/06/2016 Foreign Exchange Future | | | 15.63620 | | 15.65160 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 29/06/2016 Foreign Exchange Future | | | 15.63840 | | 15.65480 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 30/06/2016 Foreign Exchange Future | | | 15.64070 | | 15.65790 | | | 0.0000 | 609,987.30 | 39 | 1,012 |
| \$ / R On 01/07/2016 Foreign Exchange Future | | | 15.64290 | | 15.66100 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 05/07/2016 Foreign Exchange Future | | | 15.65190 | | 15.67360 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 12/07/2016 Foreign Exchange Future | | | 15.67660 | | 15.69630 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 15/07/2016 Foreign Exchange Future | | | 15.68780 | | 15.70600 | | | 0.0000 | 0.00 | 0 | 370 |
| \$ / R On 26/07/2016 Foreign Exchange Future | | | 15.72900 | | 15.74170 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 27/07/2016 Foreign Exchange Future | | | 15.73270 | | 15.74490 | | | 0.0000 | 0.00 | 0 | 2,110 |
| \$ / R On 28/07/2016 Foreign Exchange Future | | | 15.73650 | | 15.74820 | | | 0.0000 | 0.00 | 0 | 265 |
| \$ / R On 29/07/2016 Foreign Exchange Future | | | 15.74020 | | 15.75140 | | | 0.0000 | 8,704,330.60 | 553 | 1,720 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R | On | 05/08/2016 | Foreign Exchange Future | | | 15.76640 | | 15.77370 | | | 0.0000 | 0.00 | 0 | 1,900 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Future | | | 15.78710 | | 15.79200 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2016 | Foreign Exchange Future | | | 15.79980 | | 15.80420 | | | 0.0000 | 0.00 | 0 | 105 |
| \$ / R | On | 16/08/2016 | Foreign Exchange Future | | | 15.80300 | | 15.80730 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/08/2016 | Foreign Exchange Future | | | 15.80620 | | 15.81030 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/08/2016 | Foreign Exchange Future | | | 15.80940 | | 15.81340 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 23/08/2016 | Foreign Exchange Future | | | 15.82520 | | 15.82860 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Future | | | 15.83480 | | 15.83770 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2016 | Foreign Exchange Future | | | 15.84430 | | 15.84690 | | | 0.0000 | 0.00 | 0 | 2,467 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Future | | | 15.86970 | | 15.87130 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Future | | | 15.87610 | | 15.87770 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Future | | | 15.87930 | | 15.88090 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Future | | | 15.89210 | | 15.89380 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Future | | | 15.89850 | | 15.90020 | | | 0.0000 | 0.00 | 0 | 259 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 15.91130 | | 15.91300 | | | 0.0000 | 46,556,463.80 | 2,926 | 250,689 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Future | | | 15.94010 | | 15.94200 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Future | | | 16.02970 | | 16.03190 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 07/11/2016 | Foreign Exchange Future | | | 16.06820 | | 16.07050 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Future | | | 16.13540 | | 16.13800 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Future | | | 16.18710 | | 16.19010 | | | 0.0000 | 0.00 | 0 | 251 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 16.20330 | | 16.20660 | | | 0.0000 | 185,219,922.30 | 11,431 | 68,810 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 16.47760 | | 16.48350 | | | 0.0000 | 11,567,275.20 | 702 | 8,204 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 16.76860 | | 16.76860 | | | 0.0000 | 215,677,733.20 | 12,862 | 9,801 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 16.81460 | | 16.81410 | | | 0.0000 | 302,662.80 | 18 | 88 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 16.86050 | | 16.85950 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 16.90650 | | 16.90500 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 17.02870 | | 17.03960 | | | 0.0000 | 0.00 | 0 | 70 |
| Total \$ / R Future | | | | | | | | | | | | 1,351,973,912.70 | 85,146 | 1,104,251 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Call | | | 3,382.20080 | 3,389.300 | 23.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Put | | | 0.00080 | 0.000 | 23.92 | 0.0000 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Call | | | 216.53650 | 210.282 | 19.88 | 0.6707 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Put | | | 84.33650 | 70.982 | 19.88 | 0.3293 | 0.00 | 0 | 0 |
| \$ / R | On | 07/06/2016 | Foreign Exchange Option | 15.87 | Call | | | 60.15420 | 51.364 | 20.93 | 0.2333 | 0.00 | 0 | 2,500 |
| \$ / R | On | 07/06/2016 | Foreign Exchange Option | 15.87 | Put | | | 344.75420 | 336.564 | 20.93 | 0.7667 | 0.00 | 0 | 0 |
| \$ / R | On | 07/06/2016 | Foreign Exchange Option | 15.89 | Call | | | 56.10230 | 47.884 | 21.09 | 0.2197 | 0.00 | 0 | 2,500 |
| \$ / R | On | 07/06/2016 | Foreign Exchange Option | 15.89 | Put | | | 360.70230 | 353.084 | 21.09 | 0.7803 | 0.00 | 0 | 0 |
| \$ / R | On | 07/06/2016 | Foreign Exchange Option | 14.52 | Call | | | 1,067.49850 | 1,066.571 | 26.44 | 0.9893 | 0.00 | 0 | 0 |
| \$ / R | On | 07/06/2016 | Foreign Exchange Option | 14.52 | Put | | | 2.09850 | 1.771 | 26.44 | 0.0107 | 0.00 | 0 | 1,000 |
| \$ / R | On | 07/06/2016 | Foreign Exchange Option | 15.80 | Call | | | 76.45350 | 65.570 | 20.35 | 0.2864 | 0.00 | 0 | 0 |
| \$ / R | On | 07/06/2016 | Foreign Exchange Option | 15.80 | Put | | | 291.05350 | 280.770 | 20.35 | 0.7136 | 0.00 | 0 | 5,000 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 15.68 | Call | | | 125.71260 | 113.275 | 19.39 | 0.4110 | 0.00 | 0 | 5,000 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 15.68 | Put | | | 217.11260 | 205.575 | 19.39 | 0.5890 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 15.77 | Call | | | 94.56830 | 84.446 | 19.86 | 0.3286 | 0.00 | 0 | 2,500 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 15.77 | Put | | | 275.96830 | 266.746 | 19.86 | 0.6714 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 15.78 | Call | | | 91.52420 | 81.668 | 19.91 | 0.3201 | 0.00 | 0 | 8,219 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 15.78 | Put | | | 282.92420 | 273.968 | 19.91 | 0.6799 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 14.60 | Call | | | 991.20770 | 990.864 | 24.45 | 0.9823 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 14.60 | Put | | | 2.60770 | 3.164 | 24.45 | 0.0177 | 0.00 | 0 | 8,219 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 14.75 | Call | | | 843.63840 | 844.223 | 23.86 | 0.9657 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 14.75 | Put | | | 5.03840 | 6.523 | 23.86 | 0.0343 | 0.00 | 0 | 1,000 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 2,301.88840 | 2,300.745 | 33.29 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 0.08840 | 0.045 | 33.29 | 0.0002 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 2,291.89050 | 2,290.746 | 33.20 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 0.09050 | 0.046 | 33.20 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 2,281.89260 | 2,280.747 | 33.11 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 0.09260 | 0.047 | 33.11 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Call | | | 3,444.50040 | 3,442.520 | 38.40 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Put | | | 0.00040 | 0.020 | 38.40 | 0.0001 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.91 | Call | | | 2,694.56750 | 2,692.572 | 32.20 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.91 | Put | | | 0.06750 | 0.072 | 32.20 | 0.0003 | 0.00 | 0 | 6,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.00 | Call | | | 2,604.58980 | 2,602.594 | 31.71 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.00 | Put | | | 0.08980 | 0.094 | 31.71 | 0.0004 | 0.00 | 0 | 750 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 2,304.73150 | 2,302.734 | 30.08 | 0.9990 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 0.23150 | 0.234 | 30.08 | 0.0010 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.53 | Call | | | 2,074.97760 | 2,072.971 | 28.83 | 0.9980 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.53 | Put | | | 0.47760 | 0.471 | 28.83 | 0.0020 | 0.00 | 0 | 36,230 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.20 | Call | | | 2,404.66890 | 2,402.673 | 30.62 | 0.9992 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.20 | Put | | | 0.16890 | 0.173 | 30.62 | 0.0008 | 0.00 | 0 | 700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 2,314.72430 | 2,312.727 | 30.14 | 0.9990 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 0.22430 | 0.227 | 30.14 | 0.0010 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Call | | | 1,407.57790 | 1,405.496 | 24.53 | 0.9872 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Put | | | 3.07790 | 2.996 | 24.53 | 0.0128 | 0.00 | 0 | 5,150 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 2,294.73890 | 2,292.741 | 30.03 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 0.23890 | 0.241 | 30.03 | 0.0011 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,104.93460 | 2,102.930 | 29.00 | 0.9981 | 0.00 | 0 | 53,633 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.50 | Put | | | 0.43460 | 0.430 | 29.00 | 0.0019 | 0.00 | 0 | 545 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.43 | Call | | | 1,179.10280 | 1,177.152 | 22.27 | 0.9793 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.43 | Put | | | 4.60280 | 4.652 | 22.27 | 0.0207 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.00 | Call | | | 1,606.57640 | 1,604.476 | 26.28 | 0.9918 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.00 | Put | | | 2.07640 | 1.976 | 26.28 | 0.0082 | 118,566.00 | 60,000 | 32,394 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.10 | Call | | | 1,507.11900 | 1,505.007 | 25.52 | 0.9895 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.10 | Put | | | 2.61900 | 2.507 | 25.52 | 0.0105 | 0.00 | 0 | 50 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.50 | Call | | | 1,109.75400 | 1,107.870 | 21.58 | 0.9759 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.50 | Put | | | 5.25400 | 5.370 | 21.58 | 0.0241 | 319,491.20 | 59,500 | 66,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.25 | Call | | | 1,357.84630 | 1,355.784 | 24.04 | 0.9859 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.25 | Put | | | 3.34630 | 3.284 | 24.04 | 0.0141 | 0.00 | 0 | 28,500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.40 | Call | | | 1,208.85550 | 1,206.881 | 22.56 | 0.9807 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.40 | Put | | | 4.35550 | 4.381 | 22.56 | 0.0193 | 0.00 | 0 | 33,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.74 | Call | | | 873.12570 | 871.634 | 19.21 | 0.9574 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.74 | Put | | | 8.62570 | 9.134 | 19.21 | 0.0426 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.45 | Call | | | 1,159.27760 | 1,157.344 | 22.07 | 0.9784 | 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 | 14.45 | Put | | | 4.77760 | 4.844 | 22.07 | 0.0216 | 0.00 | 0 | 500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.46 | Call | | | 1,149.36830 | 1,147.444 | 21.97 | 0.9779 | 0.00 | 0 | 500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.46 | Put | | | 4.86830 | 4.944 | 21.97 | 0.0221 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.80 | Call | | | 814.38600 | 813.050 | 18.62 | 0.9505 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.80 | Put | | | 9.88600 | 10.550 | 18.62 | 0.0495 | 0.00 | 0 | 26,500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.66 | Call | | | 951.75490 | 950.096 | 20.00 | 0.9650 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.66 | Put | | | 7.25490 | 7.596 | 20.00 | 0.0350 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.70 | Call | | | 912.40240 | 910.822 | 19.61 | 0.9614 | 0.00 | 0 | 50 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.70 | Put | | | 7.90240 | 8.322 | 19.61 | 0.0386 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.96 | Call | | | 667.19020 | 665.171 | 18.67 | 0.9055 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.96 | Put | | | 22.69020 | 22.671 | 18.67 | 0.0945 | 0.00 | 0 | 5,250 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.75 | Call | | | 863.31950 | 861.852 | 19.11 | 0.9564 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.75 | Put | | | 8.81950 | 9.352 | 19.11 | 0.0436 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.78 | Call | | | 833.93560 | 832.545 | 18.82 | 0.9530 | 0.00 | 0 | 23,510 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.78 | Put | | | 9.43560 | 10.045 | 18.82 | 0.0470 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.10 | Call | | | 546.85090 | 543.437 | 18.71 | 0.8471 | 0.00 | 0 | 17,283 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.10 | Put | | | 42.35090 | 40.937 | 18.71 | 0.1529 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.85 | Call | | | 767.50420 | 766.043 | 18.64 | 0.9387 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.85 | Put | | | 13.00420 | 13.543 | 18.64 | 0.0613 | 0.00 | 0 | 8,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Call | | | 694.11310 | 692.290 | 18.66 | 0.9156 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Put | | | 19.61310 | 19.790 | 18.66 | 0.0844 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.60 | Call | | | 217.56290 | 205.078 | 18.87 | 0.5085 | 0.00 | 0 | 33,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.60 | Put | | | 213.06290 | 202.578 | 18.87 | 0.4915 | 10,128.91 | 50 | 50 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.97 | Call | | | 658.29630 | 656.204 | 18.67 | 0.9019 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.97 | Put | | | 23.79630 | 23.704 | 18.67 | 0.0981 | 0.00 | 0 | 35,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.00 | Call | | | 631.87010 | 629.535 | 18.68 | 0.8907 | 0.00 | 0 | 56,883 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.00 | Put | | | 27.37010 | 27.035 | 18.68 | 0.1093 | 0.00 | 0 | 34,400 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.93 | Call | | | 99.46400 | 87.117 | 19.40 | 0.2743 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.93 | Put | | | 424.96400 | 414.617 | 19.40 | 0.7257 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Call | | | 429.82890 | 424.060 | 18.76 | 0.7636 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Put | | | 75.32890 | 71.560 | 18.76 | 0.2364 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.50 | Call | | | 268.90320 | 258.202 | 18.83 | 0.5863 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.50 | Put | | | 164.40320 | 155.702 | 18.83 | 0.4137 | 0.00 | 0 | 66,500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.10 | Call | | | 63.29590 | 52.489 | 19.67 | 0.1835 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.10 | Put | | | 558.79590 | 549.989 | 19.67 | 0.8165 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.75 | Call | | | 154.95310 | 141.977 | 19.11 | 0.3947 | 0.00 | 0 | 7,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.75 | Put | | | 300.45310 | 289.477 | 19.11 | 0.6053 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.90 | Call | | | 107.37120 | 94.837 | 19.35 | 0.2927 | 0.00 | 0 | 900 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.90 | Put | | | 402.87120 | 392.337 | 19.35 | 0.7073 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.23 | Call | | | 43.92480 | 34.642 | 19.88 | 0.1303 | 0.00 | 0 | 750 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.23 | Put | | | 669.42480 | 662.142 | 19.88 | 0.8697 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.00 | Call | | | 82.88090 | 71.082 | 19.51 | 0.2340 | 0.00 | 0 | 67,150 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.00 | Put | | | 478.38090 | 468.582 | 19.51 | 0.7660 | 0.00 | 0 | 44,105 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.05 | Call | | | 72.52290 | 61.193 | 19.59 | 0.2077 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.05 | Put | | | 518.02290 | 508.693 | 19.59 | 0.7923 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.34 | Call | | | 31.85880 | 23.941 | 20.06 | 0.0953 | 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 | 13/06/2016 | Foreign Exchange Option | 16.34 | Put | | | 767.35880 | 761.441 | 20.06 | 0.9047 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.17 | Call | | | 52.09640 | 42.089 | 19.79 | 0.1532 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.17 | Put | | | 617.59640 | 609.588 | 19.79 | 0.8468 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.20 | Call | | | 47.85680 | 38.208 | 19.84 | 0.1414 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.20 | Put | | | 643.35680 | 635.708 | 19.84 | 0.8586 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.55 | Call | | | 18.40630 | 13.408 | 21.11 | 0.0559 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.55 | Put | | | 963.90630 | 960.909 | 21.11 | 0.9441 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.26 | Call | | | 40.28300 | 31.371 | 19.93 | 0.1199 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.26 | Put | | | 695.78300 | 688.871 | 19.93 | 0.8801 | 0.00 | 0 | 10,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.30 | Call | | | 35.84890 | 27.434 | 20.00 | 0.1070 | 0.00 | 0 | 1,200 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.30 | Put | | | 731.34890 | 724.934 | 20.00 | 0.8930 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.67 | Call | | | 13.77590 | 10.080 | 21.87 | 0.0424 | 0.00 | 0 | 38,250 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.67 | Put | | | 1,079.27590 | 1,077.580 | 21.87 | 0.9576 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.50 | Call | | | 20.79970 | 15.148 | 20.79 | 0.0628 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.50 | Put | | | 916.29970 | 912.649 | 20.79 | 0.9372 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.53 | Call | | | 19.32660 | 14.076 | 20.98 | 0.0586 | 0.00 | 0 | 36,230 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.53 | Put | | | 944.82660 | 941.576 | 20.98 | 0.9414 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.93 | Call | | | 7.50900 | 5.644 | 23.53 | 0.0239 | 0.00 | 0 | 700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.93 | Put | | | 1,333.00900 | 1,333.144 | 23.53 | 0.9761 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.63 | Call | | | 15.16360 | 11.073 | 21.62 | 0.0464 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.63 | Put | | | 1,040.66360 | 1,038.573 | 21.62 | 0.9536 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.65 | Call | | | 14.45210 | 10.563 | 21.75 | 0.0443 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.65 | Put | | | 1,059.95210 | 1,058.063 | 21.75 | 0.9557 | 0.00 | 0 | 14 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.05 | Call | | | 5.73780 | 4.397 | 24.29 | 0.0186 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.05 | Put | | | 1,451.23780 | 1,451.897 | 24.29 | 0.9814 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.81 | Call | | | 9.89770 | 7.328 | 22.76 | 0.0310 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.81 | Put | | | 1,215.39770 | 1,214.828 | 22.76 | 0.9690 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.92 | Call | | | 7.68180 | 5.766 | 23.46 | 0.0244 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.92 | Put | | | 1,323.18180 | 1,323.266 | 23.46 | 0.9756 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.79 | Call | | | 1.20720 | 0.765 | 27.67 | 0.0034 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.79 | Put | | | 2,186.70720 | 2,188.265 | 27.67 | 0.9966 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.95 | Call | | | 7.17620 | 5.410 | 23.65 | 0.0229 | 0.00 | 0 | 8,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.95 | Put | | | 1,352.67620 | 1,352.910 | 23.65 | 0.9771 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.00 | Call | | | 6.41260 | 4.873 | 23.97 | 0.0206 | 0.00 | 0 | 1,300 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.00 | Put | | | 1,401.91260 | 1,402.373 | 23.97 | 0.9794 | 0.00 | 0 | 201 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.15 | Call | | | 0.62300 | 0.347 | 29.21 | 0.0016 | 0.00 | 0 | 5,250 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.15 | Put | | | 2,546.12300 | 2,547.847 | 29.21 | 0.9984 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.06 | Call | | | 5.61250 | 4.309 | 24.35 | 0.0182 | 0.00 | 0 | 600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.06 | Put | | | 1,461.11250 | 1,461.809 | 24.35 | 0.9818 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.09 | Call | | | 5.25440 | 4.056 | 24.54 | 0.0172 | 0.00 | 0 | 10,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.09 | Put | | | 1,490.75440 | 1,491.556 | 24.54 | 0.9828 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.60 | Call | | | 0.29870 | 0.141 | 31.15 | 0.0006 | 0.00 | 0 | 25,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.60 | Put | | | 2,995.79870 | 2,997.641 | 31.15 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.00 | Call | | | 0.81410 | 0.479 | 28.57 | 0.0021 | 0.00 | 0 | 14 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.00 | Put | | | 2,396.31410 | 2,397.979 | 28.57 | 0.9979 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.07 | Call | | | 0.71750 | 0.412 | 28.87 | 0.0018 | 0.00 | 0 | 17,500 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.07 | Put | | 2,466.21750 | 2,467.912 | 28.87 | 0.9982 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 19.00 | Call | | 0.21480 | 0.132 | 34.41 | 0.0005 | 0.00 | 0 | 2,700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 19.00 | Put | | 3,395.71480 | 3,397.632 | 34.41 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.17 | Call | | 0.60170 | 0.333 | 29.30 | 0.0015 | 0.00 | 0 | 6,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.17 | Put | | 2,566.10170 | 2,567.833 | 29.30 | 0.9985 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.48 | Call | | 0.35990 | 0.178 | 30.63 | 0.0008 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.48 | Put | | 2,875.85990 | 2,877.678 | 30.63 | 0.9992 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2016 | Foreign Exchange Option | 14.54 | Call | | 1,074.63420 | 1,071.372 | 20.77 | 0.9709 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2016 | Foreign Exchange Option | 14.54 | Put | | 7.03420 | 6.672 | 20.77 | 0.0291 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2016 | Foreign Exchange Option | 16.09 | Call | | 74.15040 | 63.434 | 19.95 | 0.2037 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2016 | Foreign Exchange Option | 16.09 | Put | | 556.55040 | 548.734 | 19.95 | 0.7963 | 0.00 | 0 | 0 |
| \$ / R | On | 15/06/2016 | Foreign Exchange Option | 14.61 | Call | | 1,010.78080 | 1,005.538 | 19.75 | 0.9632 | 0.00 | 0 | 0 |
| \$ / R | On | 15/06/2016 | Foreign Exchange Option | 14.61 | Put | | 9.98080 | 8.638 | 19.75 | 0.0368 | 0.00 | 0 | 0 |
| \$ / R | On | 17/06/2016 | Foreign Exchange Option | 15.61 | Call | | 0.00000 | 245.350 | 19.38 | 0.5087 | 1,226,750.00 | 5,000 | 2,500 |
| \$ / R | On | 17/06/2016 | Foreign Exchange Option | 15.61 | Put | | 0.00000 | 243.950 | 19.38 | 0.4913 | 0.00 | 0 | 0 |
| \$ / R | On | 17/06/2016 | Foreign Exchange Option | 15.60 | Call | | 262.68830 | 250.070 | 19.36 | 0.5153 | 0.00 | 0 | 0 |
| \$ / R | On | 17/06/2016 | Foreign Exchange Option | 15.60 | Put | | 245.58830 | 238.670 | 19.36 | 0.4847 | 0.00 | 0 | 15,000 |
| \$ / R | On | 21/06/2016 | Foreign Exchange Option | 14.56 | Call | | 1,088.43700 | 1,078.498 | 19.94 | 0.9416 | 0.00 | 0 | 0 |
| \$ / R | On | 21/06/2016 | Foreign Exchange Option | 14.56 | Put | | 18.83700 | 18.098 | 19.94 | 0.0584 | 0.00 | 0 | 1,000 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 15.17 | Call | | 587.12040 | 572.491 | 19.10 | 0.7443 | 0.00 | 0 | 0 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 15.17 | Put | | 118.02040 | 115.291 | 19.10 | 0.2557 | 0.00 | 0 | 7,900 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 16.61 | Call | | 58.47500 | 50.067 | 21.23 | 0.1263 | 0.00 | 0 | 0 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 16.61 | Put | | 1,029.37500 | 1,032.867 | 21.23 | 0.8737 | 0.00 | 0 | 0 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 16.64 | Call | | 55.17450 | 46.974 | 21.27 | 0.1197 | 0.00 | 0 | 7,900 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 16.64 | Put | | 1,056.07450 | 1,059.774 | 21.27 | 0.8803 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 14.58 | Call | | 1,100.60180 | 1,086.479 | 19.14 | 0.9184 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 14.58 | Put | | 29.00180 | 30.279 | 19.14 | 0.0816 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Call | | 73.94710 | 65.160 | 21.19 | 0.1467 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Put | | 1,042.34710 | 1,048.960 | 21.19 | 0.8533 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 17.04 | Call | | 35.77000 | 29.706 | 21.87 | 0.0744 | 0.00 | 0 | 150 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 17.04 | Put | | 1,424.17000 | 1,433.506 | 21.87 | 0.9256 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Call | | 3,851.64220 | 3,836.253 | 29.77 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Put | | 0.04220 | 0.053 | 29.77 | 0.0002 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 13.50 | Call | | 2,153.06580 | 2,138.024 | 22.18 | 0.9940 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 13.50 | Put | | 1.46580 | 1.824 | 22.18 | 0.0060 | 0.00 | 0 | 150 |
| \$ / R | On | 29/06/2016 | Foreign Exchange Option | 14.72 | Call | | 980.03660 | 964.222 | 18.90 | 0.8855 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2016 | Foreign Exchange Option | 14.72 | Put | | 45.23660 | 45.822 | 18.90 | 0.1145 | 0.00 | 0 | 0 |
| \$ / R | On | 30/06/2016 | Foreign Exchange Option | 14.29 | Call | | 1,380.46990 | 1,365.706 | 19.30 | 0.9569 | 0.00 | 0 | 0 |
| \$ / R | On | 30/06/2016 | Foreign Exchange Option | 14.29 | Put | | 12.56990 | 15.006 | 19.30 | 0.0431 | 0.00 | 0 | 0 |
| \$ / R | On | 01/07/2016 | Foreign Exchange Option | 15.68 | Call | | 342.92630 | 326.516 | 19.58 | 0.4939 | 0.00 | 0 | 0 |
| \$ / R | On | 01/07/2016 | Foreign Exchange Option | 15.68 | Put | | 361.92630 | 363.616 | 19.58 | 0.5061 | 0.00 | 0 | 18,400 |
| \$ / R | On | 01/07/2016 | Foreign Exchange Option | 15.85 | Call | | 273.88130 | 258.585 | 19.91 | 0.4183 | 0.00 | 0 | 18,400 |
| \$ / R | On | 01/07/2016 | Foreign Exchange Option | 15.85 | Put | | 462.88130 | 465.685 | 19.91 | 0.5817 | 0.00 | 0 | 0 |
| \$ / R | On | 05/07/2016 | Foreign Exchange Option | 14.60 | Call | | 1,116.14400 | 1,093.453 | 18.39 | 0.9008 | 0.00 | 0 | 0 |
| \$ / R | On | 05/07/2016 | Foreign Exchange Option | 14.60 | Put | | 42.54400 | 41.553 | 18.39 | 0.0992 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/07/2016 | Foreign Exchange Option | 15.54 | Call | | 484.89810 | 467.553 | 19.19 | 0.5673 | 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 | 12/07/2016 | Foreign Exchange Option | 15.54 | Put | | 328.59810 | 330.953 | 19.19 | 0.4327 | 0.00 | 0 | 12,000 |
| \$ / R | On | 12/07/2016 | Foreign Exchange Option | 14.62 | Call | | 1,136.01150 | 1,115.028 | 18.46 | 0.8794 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2016 | Foreign Exchange Option | 14.62 | Put | | 59.71150 | 58.428 | 18.46 | 0.1206 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2016 | Foreign Exchange Option | 15.04 | Call | | 799.52330 | 779.951 | 18.73 | 0.7579 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2016 | Foreign Exchange Option | 15.04 | Put | | 143.22330 | 143.351 | 18.73 | 0.2421 | 0.00 | 0 | 0 |
| \$ / R | On | 15/07/2016 | Foreign Exchange Option | 14.82 | Call | | 987.23330 | 968.270 | 18.68 | 0.8211 | 0.00 | 0 | 0 |
| \$ / R | On | 15/07/2016 | Foreign Exchange Option | 14.82 | Put | | 101.23330 | 100.470 | 18.68 | 0.1789 | 0.00 | 0 | 0 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 16.60 | Call | | 201.49770 | 193.035 | 20.80 | 0.2632 | 0.00 | 0 | 0 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 16.60 | Put | | 1,059.79770 | 1,064.035 | 20.80 | 0.7368 | 0.00 | 0 | 7,229 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 18.19 | Call | | 36.53280 | 33.285 | 23.28 | 0.0572 | 0.00 | 0 | 7,229 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 18.19 | Put | | 2,484.83280 | 2,494.285 | 23.28 | 0.9428 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 13.50 | Call | | 2,257.53640 | 2,245.336 | 20.66 | 0.9743 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 13.50 | Put | | 12.63640 | 12.636 | 20.66 | 0.0257 | 0.00 | 0 | 150 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Call | | 119.15650 | 113.376 | 21.73 | 0.1669 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Put | | 1,504.25650 | 1,510.676 | 21.73 | 0.8331 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.45 | Call | | 84.99740 | 80.260 | 22.24 | 0.1237 | 0.00 | 0 | 150 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.45 | Put | | 1,790.09740 | 1,797.560 | 22.24 | 0.8763 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Call | | 3,945.44730 | 3,933.253 | 24.92 | 0.9987 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Put | | 0.54730 | 0.553 | 24.92 | 0.0013 | 0.00 | 0 | 250 |
| \$ / R | On | 28/07/2016 | Foreign Exchange Option | 14.78 | Call | | 1,090.66580 | 1,076.803 | 18.63 | 0.8148 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2016 | Foreign Exchange Option | 14.78 | Put | | 122.46580 | 120.303 | 18.63 | 0.1852 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2016 | Foreign Exchange Option | 15.86 | Call | | 441.74310 | 430.723 | 19.61 | 0.4764 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2016 | Foreign Exchange Option | 15.86 | Put | | 550.34310 | 550.523 | 19.61 | 0.5236 | 0.00 | 0 | 0 |
| \$ / R | On | 05/08/2016 | Foreign Exchange Option | 15.10 | Call | | 899.02240 | 889.065 | 18.81 | 0.7216 | 0.00 | 0 | 0 |
| \$ / R | On | 05/08/2016 | Foreign Exchange Option | 15.10 | Put | | 225.32240 | 222.665 | 18.81 | 0.2784 | 0.00 | 0 | 0 |
| \$ / R | On | 05/08/2016 | Foreign Exchange Option | 15.00 | Call | | 968.02830 | 958.096 | 18.72 | 0.7501 | 0.00 | 0 | 0 |
| \$ / R | On | 05/08/2016 | Foreign Exchange Option | 15.00 | Put | | 194.32830 | 191.696 | 18.72 | 0.2499 | 0.00 | 0 | 5,000 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Call | | 674.83660 | 667.178 | 19.12 | 0.5970 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Put | | 402.83660 | 400.078 | 19.12 | 0.4030 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Call | | 3,097.69480 | 3,093.397 | 22.33 | 0.9885 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Put | | 5.69480 | 6.297 | 22.33 | 0.0115 | 0.00 | 0 | 2,000 |
| \$ / R | On | 15/08/2016 | Foreign Exchange Option | 16.61 | Call | | 285.28640 | 280.229 | 20.64 | 0.3115 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2016 | Foreign Exchange Option | 16.61 | Put | | 1,091.08640 | 1,090.429 | 20.64 | 0.6885 | 0.00 | 0 | 0 |
| \$ / R | On | 16/08/2016 | Foreign Exchange Option | 15.81 | Call | | 556.79010 | 550.281 | 19.38 | 0.5155 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/08/2016 | Foreign Exchange Option | 15.81 | Put | | 559.49010 | 557.281 | 19.38 | 0.4845 | 0.00 | 0 | 0 |
| \$ / R | On | 17/08/2016 | Foreign Exchange Option | 17.39 | Call | | 154.28910 | 151.224 | 21.96 | 0.1833 | 0.00 | 0 | 5,000 |
| \$ / R | On | 17/08/2016 | Foreign Exchange Option | 17.39 | Put | | 1,733.98910 | 1,735.024 | 21.96 | 0.8167 | 0.00 | 0 | 0 |
| \$ / R | On | 17/08/2016 | Foreign Exchange Option | 15.84 | Call | | 549.59210 | 543.341 | 19.45 | 0.5081 | 0.00 | 0 | 0 |
| \$ / R | On | 17/08/2016 | Foreign Exchange Option | 15.84 | Put | | 579.29210 | 577.141 | 19.45 | 0.4919 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/08/2016 | Foreign Exchange Option | 16.01 | Call | | 486.08480 | 480.250 | 19.73 | 0.4626 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/08/2016 | Foreign Exchange Option | 16.01 | Put | | 682.68480 | 680.850 | 19.73 | 0.5374 | 0.00 | 0 | 0 |
| \$ / R | On | 23/08/2016 | Foreign Exchange Option | 16.31 | Call | | 404.68220 | 400.147 | 20.16 | 0.3944 | 0.00 | 0 | 10,000 |
| \$ / R | On | 23/08/2016 | Foreign Exchange Option | 16.31 | Put | | 886.08220 | 884.947 | 20.16 | 0.6056 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.93 | Call | | 120.44460 | 118.839 | 22.74 | 0.1406 | 0.00 | 0 | 150 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.93 | Put | | 2,212.74460 | 2,214.039 | 22.74 | 0.8594 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Call | | 4,040.20540 | 4,037.453 | 23.85 | 0.9955 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Put | | 2.50540 | 2.653 | 23.85 | 0.0045 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 13.50 | Call | | 2,363.22530 | 2,360.749 | 19.58 | 0.9587 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 13.50 | Put | | 25.52530 | 25.949 | 19.58 | 0.0413 | 0.00 | 0 | 150 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Call | | 144.20630 | 142.381 | 22.41 | 0.1646 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Put | | 2,006.50630 | 2,007.581 | 22.41 | 0.8354 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2016 | Foreign Exchange Option | 15.14 | Call | | 989.19790 | 984.147 | 18.57 | 0.7068 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2016 | Foreign Exchange Option | 15.14 | Put | | 282.29790 | 279.847 | 18.57 | 0.2932 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.74 | Call | | 169.54250 | 168.627 | 22.34 | 0.1801 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.74 | Put | | 2,038.24250 | 2,038.927 | 22.34 | 0.8199 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.80 | Call | | 162.36860 | 161.480 | 22.43 | 0.1735 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.80 | Put | | 2,091.06860 | 2,091.780 | 22.43 | 0.8265 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.50 | Call | | 2,400.65840 | 2,399.956 | 19.20 | 0.9546 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.50 | Put | | 29.35840 | 30.256 | 19.20 | 0.0454 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.70 | Call | | 2,211.26810 | 2,210.400 | 18.94 | 0.9408 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.70 | Put | | 39.96810 | 40.700 | 18.94 | 0.0592 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 17.30 | Call | | 239.83800 | 238.534 | 21.71 | 0.2396 | 0.00 | 0 | 36,130 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 17.30 | Put | | 1,662.13800 | 1,662.434 | 21.71 | 0.7604 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 13.78 | Call | | 2,144.42050 | 2,143.579 | 18.86 | 0.9329 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 13.78 | Put | | 46.72050 | 47.479 | 18.86 | 0.0671 | 0.00 | 0 | 36,130 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 17.80 | Call | | 171.94200 | 171.206 | 22.46 | 0.1794 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 17.80 | Put | | 2,091.04200 | 2,091.906 | 22.46 | 0.8206 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 13.50 | Call | | 2,412.15300 | 2,411.344 | 19.18 | 0.9530 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 13.50 | Put | | 31.25300 | 32.044 | 19.18 | 0.0470 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 14.95 | Call | | 1,191.78680 | 1,188.980 | 18.52 | 0.7487 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 14.95 | Put | | 247.98680 | 246.880 | 18.52 | 0.2513 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 18.71 | Call | | 98.95000 | 98.659 | 23.65 | 0.1082 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 18.71 | Put | | 2,915.15000 | 2,916.559 | 23.65 | 0.8918 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Call | | 2,634.21520 | 2,633.674 | 19.26 | 0.9630 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Put | | 24.01520 | 25.174 | 19.26 | 0.0370 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Call | | 2,624.61490 | 2,624.072 | 19.25 | 0.9625 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Put | | 24.41490 | 25.572 | 19.25 | 0.0375 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Call | | 2,615.02040 | 2,614.476 | 19.24 | 0.9619 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Put | | 24.82040 | 25.976 | 19.24 | 0.0381 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Call | | 2,628.79470 | 2,628.361 | 19.10 | 0.9610 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Put | | 25.79470 | 27.061 | 19.10 | 0.0390 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.70 | Call | | 2,260.67380 | 2,259.998 | 18.77 | 0.9345 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.70 | Put | | 47.67380 | 48.698 | 18.77 | 0.0655 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.20 | Call | | 1,809.68500 | 1,807.774 | 18.35 | 0.8819 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.20 | Put | | 96.68500 | 96.474 | 18.35 | 0.1181 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.50 | Call | | 1,559.28980 | 1,557.016 | 18.35 | 0.8355 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.50 | Put | | 146.28980 | 145.716 | 18.35 | 0.1645 | 0.00 | 0 | 47,500 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.60 | Call | | 1,480.24890 | 1,478.017 | 18.40 | 0.8175 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.60 | Put | | 167.24890 | 166.717 | 18.40 | 0.1825 | 0.00 | 0 | 65 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.70 | Call | | 1,403.28580 | 1,401.105 | 18.44 | 0.7985 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.70 | Put | | 190.28580 | 189.805 | 18.44 | 0.2015 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 15.00 | Call | | 1,185.68290 | 1,183.726 | 18.57 | 0.7363 | 0.00 | 0 | 1,300 |

| 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 | 15.00 | Put | | | 272.68290 | 272.426 | 18.57 | 0.2637 | 0.00 | 0 | 65 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 15.60 | Call | | | 827.70980 | 826.125 | 19.19 | 0.5952 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 15.60 | Put | | | 514.70980 | 514.825 | 19.19 | 0.4048 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 15.70 | Call | | | 777.37870 | 775.860 | 19.30 | 0.5712 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 15.70 | Put | | | 564.37870 | 564.560 | 19.30 | 0.4288 | 0.00 | 0 | 635 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.27 | Call | | | 540.31500 | 539.111 | 20.08 | 0.4410 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.27 | Put | | | 897.31500 | 897.811 | 20.08 | 0.5590 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.36 | Call | | | 509.80610 | 508.641 | 20.21 | 0.4221 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.36 | Put | | | 956.80610 | 957.341 | 20.21 | 0.5779 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.51 | Call | | | 462.52670 | 461.432 | 20.43 | 0.3917 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.51 | Put | | | 1,059.52670 | 1,060.131 | 20.43 | 0.6083 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.64 | Call | | | 424.95550 | 423.923 | 20.62 | 0.3666 | 0.00 | 0 | 635 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.64 | Put | | | 1,151.95550 | 1,152.623 | 20.62 | 0.6334 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.66 | Call | | | 419.44230 | 418.419 | 20.65 | 0.3628 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.66 | Put | | | 1,166.44230 | 1,167.119 | 20.65 | 0.6372 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.70 | Call | | | 408.62620 | 407.620 | 20.71 | 0.3554 | 0.00 | 0 | 1,600 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.70 | Put | | | 1,195.62620 | 1,196.320 | 20.71 | 0.6446 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.86 | Call | | | 368.58280 | 367.717 | 20.97 | 0.3270 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.86 | Put | | | 1,315.58280 | 1,316.417 | 20.97 | 0.6730 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.00 | Call | | | 336.79690 | 336.050 | 21.19 | 0.3037 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.00 | Put | | | 1,423.79690 | 1,424.750 | 21.19 | 0.6963 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.50 | Call | | | 244.54760 | 244.161 | 21.99 | 0.2321 | 0.00 | 0 | 405 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.50 | Put | | | 1,831.54760 | 1,832.861 | 21.99 | 0.7679 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 2,638.37210 | 2,637.939 | 19.11 | 0.9615 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 25.37210 | 26.639 | 19.11 | 0.0385 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.70 | Call | | | 214.24770 | 213.927 | 22.26 | 0.2075 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.70 | Put | | | 2,001.24770 | 2,002.627 | 22.26 | 0.7925 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 19.55 | Call | | | 70.73500 | 70.402 | 25.09 | 0.0758 | 0.00 | 0 | 17,500 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 19.55 | Put | | | 3,707.73500 | 3,709.102 | 25.09 | 0.9242 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.24 | Call | | | 2,695.96120 | 2,695.525 | 19.16 | 0.9647 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.24 | Put | | | 22.96120 | 24.225 | 19.16 | 0.0353 | 0.00 | 0 | 405 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 2,647.95620 | 2,647.523 | 19.12 | 0.9621 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 24.95620 | 26.223 | 19.12 | 0.0379 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Call | | | 173.29050 | 173.356 | 22.99 | 0.1660 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Put | | | 2,481.29050 | 2,483.256 | 22.99 | 0.8340 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.41 | Call | | | 157.14470 | 157.218 | 23.20 | 0.1524 | 0.00 | 0 | 150 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.41 | Put | | | 2,625.14470 | 2,627.118 | 23.20 | 0.8476 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,146.72540 | 4,145.417 | 22.39 | 0.9924 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Put | | | 4.72540 | 5.317 | 22.39 | 0.0076 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,480.12140 | 2,479.998 | 18.74 | 0.9466 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 13.50 | Put | | | 38.12140 | 39.898 | 18.74 | 0.0534 | 0.00 | 0 | 150 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,576.95870 | 2,579.524 | 18.15 | 0.9399 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 13.50 | Put | | | 45.05870 | 49.824 | 18.15 | 0.0601 | 0.00 | 0 | 150 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Call | | | 190.43710 | 191.025 | 23.53 | 0.1620 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Put | | | 2,928.53710 | 2,931.325 | 23.53 | 0.8380 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.85 | Call | | | 182.80100 | 183.381 | 23.63 | 0.1563 | 0.00 | 0 | 150 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.85 | Put | | | 3,000.90100 | 3,003.681 | 23.63 | 0.8437 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,238.24770 | 4,236.951 | 21.28 | 0.9904 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Put | | | 6.34770 | 7.251 | 21.28 | 0.0096 | 0.00 | 0 | 250 |
| \$ / R | On | 07/11/2016 | Foreign Exchange Option | 16.36 | Call | | | 721.19110 | 724.255 | 20.28 | 0.4728 | 0.00 | 0 | 8,695 |
| \$ / R | On | 07/11/2016 | Foreign Exchange Option | 16.36 | Put | | | 1,010.69110 | 1,016.055 | 20.28 | 0.5272 | 0.00 | 0 | 0 |
| \$ / R | On | 07/11/2016 | Foreign Exchange Option | 14.95 | Call | | | 1,445.84280 | 1,449.084 | 18.77 | 0.7408 | 0.00 | 0 | 0 |
| \$ / R | On | 07/11/2016 | Foreign Exchange Option | 14.95 | Put | | | 325.34280 | 330.884 | 18.77 | 0.2592 | 0.00 | 0 | 8,695 |
| \$ / R | On | 07/11/2016 | Foreign Exchange Option | 16.30 | Call | | | 743.28660 | 746.427 | 20.20 | 0.4835 | 0.00 | 0 | 0 |
| \$ / R | On | 07/11/2016 | Foreign Exchange Option | 16.30 | Put | | | 972.78660 | 978.227 | 20.20 | 0.5165 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,346.28790 | 4,344.984 | 20.31 | 0.9884 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Put | | | 8.28790 | 9.584 | 20.31 | 0.0116 | 0.00 | 0 | 250 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,689.16650 | 2,691.273 | 17.31 | 0.9372 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 13.50 | Put | | | 51.16650 | 55.873 | 17.31 | 0.0628 | 0.00 | 0 | 150 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Call | | | 207.82120 | 210.577 | 24.20 | 0.1581 | 0.00 | 0 | 400 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Put | | | 3,469.82120 | 3,475.177 | 24.20 | 0.8419 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Call | | | 3,568.00140 | 3,565.775 | 17.53 | 0.9770 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Put | | | 17.90140 | 18.675 | 17.53 | 0.0230 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Call | | | 3,558.11520 | 3,555.877 | 17.50 | 0.9768 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Put | | | 18.01520 | 18.777 | 17.50 | 0.0232 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Call | | | 3,548.22930 | 3,545.978 | 17.46 | 0.9767 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Put | | | 18.12930 | 18.878 | 17.46 | 0.0233 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | | 2,954.45390 | 2,955.232 | 17.45 | 0.9445 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | | 47.85390 | 51.932 | 17.45 | 0.0555 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | | 2,945.28320 | 2,946.091 | 17.46 | 0.9437 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | | 48.68320 | 52.791 | 17.46 | 0.0563 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.35 | Call | | | 2,908.71280 | 2,909.641 | 17.50 | 0.9406 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | | 47.03540 | 51.082 | 17.44 | 0.0548 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Put | | | 10,739.95090 | 10,743.142 | 26.64 | 0.9934 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,415.91420 | 4,414.157 | 19.78 | 0.9874 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Put | | | 9.31420 | 10.857 | 19.78 | 0.0126 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.22 | Call | | | 3,028.19810 | 3,028.730 | 17.36 | 0.9503 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.22 | Put | | | 41.59810 | 45.430 | 17.36 | 0.0497 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | | 2,963.63540 | 2,964.382 | 17.44 | 0.9452 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.24 | Put | | | 5,176.57120 | 5,178.706 | 26.64 | 0.8986 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.30 | Call | | | 138.96760 | 137.826 | 26.64 | 0.0988 | 0.00 | 0 | 69,895 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.30 | Put | | | 5,232.36760 | 5,234.526 | 26.64 | 0.9012 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Call | | | 57.79280 | 57.183 | 26.64 | 0.0465 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Put | | | 6,861.19280 | 6,863.883 | 26.64 | 0.9535 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Call | | | 6.55090 | 6.442 | 26.64 | 0.0066 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Put | | | 4,771.14310 | 4,773.097 | 26.64 | 0.8785 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.90 | Call | | | 169.27630 | 167.973 | 26.64 | 0.1166 | 0.00 | 0 | 32,200 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.90 | Put | | | 4,862.67630 | 4,864.673 | 26.64 | 0.8834 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.00 | Call | | | 161.17910 | 159.917 | 26.64 | 0.1119 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.00 | Put | | | 4,954.57910 | 4,956.617 | 26.64 | 0.8881 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.24 | Call | | | 143.17120 | 142.006 | 26.64 | 0.1014 | 0.00 | 0 | 5,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.16 | Put | | | 4,168.21630 | 4,170.486 | 25.71 | 0.8538 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.30 | Call | | | 207.52690 | 206.383 | 25.98 | 0.1409 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.30 | Put | | | 4,300.92690 | 4,303.083 | 25.98 | 0.8591 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.36 | Call | | | 204.53980 | 203.346 | 26.09 | 0.1388 | 0.00 | 0 | 368 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.36 | Put | | | 4,357.93980 | 4,360.046 | 26.09 | 0.8612 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Call | | | 177.74310 | 176.397 | 26.64 | 0.1215 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Put | | | 3,838.57770 | 3,841.168 | 25.04 | 0.8393 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.95 | Call | | | 226.64450 | 225.800 | 25.31 | 0.1547 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.95 | Put | | | 3,970.04450 | 3,972.500 | 25.31 | 0.8453 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.08 | Call | | | 219.18920 | 218.230 | 25.56 | 0.1493 | 0.00 | 0 | 600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.08 | Put | | | 4,092.58920 | 4,094.930 | 25.56 | 0.8507 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.16 | Call | | | 214.81630 | 213.786 | 25.71 | 0.1462 | 0.00 | 0 | 6,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.25 | Put | | | 3,318.83250 | 3,322.019 | 23.98 | 0.8111 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.70 | Call | | | 242.27860 | 241.676 | 24.83 | 0.1657 | 0.00 | 0 | 1,365 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.70 | Put | | | 3,735.67860 | 3,738.376 | 24.83 | 0.8343 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Call | | | 239.00600 | 238.354 | 24.93 | 0.1634 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Put | | | 3,782.40600 | 3,785.054 | 24.93 | 0.8366 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Call | | | 235.17770 | 234.468 | 25.04 | 0.1607 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.98 | Put | | | 3,075.20410 | 3,078.649 | 23.54 | 0.7940 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.00 | Call | | | 299.47500 | 299.605 | 23.57 | 0.2045 | 0.00 | 0 | 2,310 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.00 | Put | | | 3,092.87500 | 3,096.305 | 23.57 | 0.7955 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.15 | Call | | | 283.80720 | 283.813 | 23.79 | 0.1946 | 0.00 | 0 | 26,053 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.15 | Put | | | 3,227.20720 | 3,230.513 | 23.79 | 0.8054 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.25 | Call | | | 275.43250 | 275.319 | 23.98 | 0.1889 | 0.00 | 0 | 10,303 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Put | | | 2,581.58330 | 2,585.434 | 22.84 | 0.7488 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.45 | Call | | | 372.13680 | 372.662 | 22.89 | 0.2477 | 0.00 | 0 | 1,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.45 | Put | | | 2,615.53680 | 2,619.361 | 22.89 | 0.7523 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.89 | Call | | | 312.56160 | 312.766 | 23.43 | 0.2125 | 0.00 | 0 | 17,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.89 | Put | | | 2,995.96160 | 2,999.466 | 23.43 | 0.7875 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.98 | Call | | | 301.80410 | 301.949 | 23.54 | 0.2060 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.03 | Put | | | 2,264.98830 | 2,269.147 | 22.37 | 0.7131 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.06 | Call | | | 436.16520 | 437.001 | 22.41 | 0.2839 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.06 | Put | | | 2,289.56520 | 2,293.701 | 22.41 | 0.7161 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.10 | Call | | | 429.04960 | 429.853 | 22.46 | 0.2800 | 0.00 | 0 | 23,489 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.10 | Put | | | 2,322.44960 | 2,326.553 | 22.46 | 0.7200 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Call | | | 378.18330 | 378.734 | 22.84 | 0.2512 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.66 | Put | | | 1,968.45650 | 1,972.931 | 21.91 | 0.6735 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.69 | Call | | | 508.62010 | 509.770 | 21.95 | 0.3231 | 0.00 | 0 | 3,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.69 | Put | | | 1,992.02010 | 1,996.470 | 21.95 | 0.6769 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.00 | Call | | | 447.08750 | 447.970 | 22.33 | 0.2900 | 0.00 | 0 | 1,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.00 | Put | | | 2,240.48750 | 2,244.670 | 22.33 | 0.7100 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.03 | Call | | | 441.58830 | 442.447 | 22.37 | 0.2869 | 0.00 | 0 | 952 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.96 | Put | | | 1,443.19730 | 1,448.712 | 20.98 | 0.5856 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.50 | Call | | | 550.92660 | 552.234 | 21.71 | 0.3451 | 0.00 | 0 | 63,513 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.50 | Put | | | 1,844.32660 | 1,848.935 | 21.71 | 0.6549 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.51 | Call | | | 548.60530 | 549.908 | 21.73 | 0.3439 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.51 | Put | | | 1,852.00530 | 1,856.608 | 21.73 | 0.6561 | 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 | 17.66 | Call | | | 515.05650 | 516.231 | 21.91 | 0.3265 | 0.00 | 0 | 22,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.83 | Put | | | 1,352.05850 | 1,357.784 | 20.81 | 0.5672 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.91 | Call | | | 704.47570 | 706.773 | 20.92 | 0.4214 | 0.00 | 0 | 20,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.91 | Put | | | 1,407.87570 | 1,413.473 | 20.92 | 0.5786 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.95 | Call | | | 692.70560 | 694.939 | 20.97 | 0.4158 | 0.00 | 0 | 100 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.95 | Put | | | 1,436.10560 | 1,441.639 | 20.97 | 0.5842 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.96 | Call | | | 689.79730 | 692.012 | 20.98 | 0.4144 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.55 | Put | | | 1,164.83090 | 1,171.035 | 20.45 | 0.5256 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Call | | | 773.19240 | 775.844 | 20.62 | 0.4532 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Put | | | 1,256.59240 | 1,262.544 | 20.62 | 0.5468 | 0.00 | 0 | 6,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Call | | | 750.53950 | 753.081 | 20.71 | 0.4429 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Put | | | 1,303.93950 | 1,309.781 | 20.71 | 0.5571 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.83 | Call | | | 728.65850 | 731.084 | 20.81 | 0.4328 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Put | | | 1,069.85570 | 1,076.315 | 20.27 | 0.5022 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.47 | Call | | | 850.33520 | 853.380 | 20.35 | 0.4868 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.47 | Put | | | 1,113.73520 | 1,120.080 | 20.35 | 0.5132 | 0.00 | 0 | 1,365 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.53 | Call | | | 828.56150 | 831.504 | 20.43 | 0.4775 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.53 | Put | | | 1,151.96150 | 1,158.204 | 20.43 | 0.5225 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.55 | Call | | | 821.43090 | 824.335 | 20.45 | 0.4744 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.86 | Put | | | 761.17980 | 768.414 | 19.66 | 0.4130 | 0.00 | 0 | 22,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.00 | Call | | | 1,042.58330 | 1,046.343 | 19.81 | 0.5633 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.00 | Put | | | 835.98330 | 843.043 | 19.81 | 0.4367 | 0.00 | 0 | 32,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.20 | Call | | | 955.47740 | 958.947 | 20.03 | 0.5301 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.20 | Put | | | 948.87740 | 955.647 | 20.03 | 0.4699 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Call | | | 876.45570 | 879.615 | 20.27 | 0.4978 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.68 | Put | | | 670.30590 | 677.714 | 19.47 | 0.3821 | 0.00 | 0 | 63,513 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.80 | Call | | | 1,136.81600 | 1,140.818 | 19.60 | 0.5973 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.80 | Put | | | 730.21600 | 737.518 | 19.60 | 0.4027 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.81 | Call | | | 1,131.93120 | 1,135.920 | 19.61 | 0.5956 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.81 | Put | | | 735.33120 | 742.620 | 19.61 | 0.4044 | 0.00 | 0 | 952 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.86 | Call | | | 1,107.77980 | 1,111.714 | 19.66 | 0.5870 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.40 | Put | | | 541.20030 | 548.755 | 19.17 | 0.3339 | 0.00 | 0 | 31,590 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.50 | Call | | | 1,292.16870 | 1,296.389 | 19.28 | 0.6489 | 0.00 | 0 | 750 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.50 | Put | | | 585.56870 | 593.089 | 19.28 | 0.3511 | 0.00 | 0 | 69,895 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.57 | Call | | | 1,254.38040 | 1,258.569 | 19.35 | 0.6368 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.57 | Put | | | 617.78040 | 625.269 | 19.35 | 0.3632 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.68 | Call | | | 1,196.90590 | 1,201.014 | 19.47 | 0.6179 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Put | | | 385.96790 | 393.334 | 18.80 | 0.2663 | 0.00 | 0 | 27,368 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.20 | Call | | | 1,464.96610 | 1,469.212 | 18.95 | 0.7005 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.20 | Put | | | 458.36610 | 465.912 | 18.95 | 0.2995 | 0.00 | 0 | 6,985 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.21 | Call | | | 1,458.91660 | 1,463.167 | 18.96 | 0.6988 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.21 | Put | | | 462.31660 | 469.867 | 18.96 | 0.3012 | 0.00 | 0 | 3,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.40 | Call | | | 1,347.80030 | 1,352.055 | 19.17 | 0.6661 | 0.00 | 0 | 26,053 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.80 | Put | | | 323.51040 | 330.548 | 18.71 | 0.2347 | 0.00 | 0 | 40,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.91 | Call | | | 1,653.57000 | 1,657.495 | 18.76 | 0.7481 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.91 | Put | | | 356.97000 | 364.195 | 18.76 | 0.2519 | 0.00 | 0 | 100 |

| 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 | Call | | 1,605.99450 | 1,610.034 | 18.79 | 0.7369 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.98 | Put | | 379.39450 | 386.734 | 18.79 | 0.2631 | 0.00 | 0 | 1,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Call | | 1,592.56790 | 1,596.634 | 18.80 | 0.7337 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.50 | Put | | 243.06360 | 249.483 | 18.57 | 0.1904 | 0.00 | 0 | 23,489 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.63 | Call | | 1,852.61920 | 1,856.022 | 18.63 | 0.7909 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.63 | Put | | 276.01920 | 282.722 | 18.63 | 0.2091 | 0.00 | 0 | 5,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.70 | Call | | 1,801.56150 | 1,805.110 | 18.66 | 0.7805 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.70 | Put | | 294.96150 | 301.810 | 18.66 | 0.2195 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.80 | Call | | 1,730.11040 | 1,733.848 | 18.71 | 0.7653 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.00 | Put | | 136.81920 | 142.536 | 18.17 | 0.1243 | 0.00 | 0 | 31,590 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.20 | Call | | 2,182.37860 | 2,184.984 | 18.38 | 0.8504 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.20 | Put | | 175.77860 | 181.684 | 18.38 | 0.1496 | 0.00 | 0 | 125 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.23 | Call | | 2,158.81130 | 2,161.431 | 18.41 | 0.8464 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.23 | Put | | 182.21130 | 188.132 | 18.41 | 0.1536 | 0.00 | 0 | 952 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.50 | Call | | 1,949.66360 | 1,952.783 | 18.57 | 0.8096 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.35 | Put | | 52.11280 | 56.341 | 17.50 | 0.0594 | 0.00 | 0 | 6,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Call | | 2,773.21930 | 2,774.578 | 17.65 | 0.9281 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Put | | 66.61930 | 71.278 | 17.65 | 0.0719 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.70 | Call | | 2,596.99120 | 2,598.856 | 17.86 | 0.9091 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.70 | Put | | 90.39120 | 95.556 | 17.86 | 0.0909 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.00 | Call | | 2,343.41920 | 2,345.836 | 18.17 | 0.8757 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.74 | Call | | 1,504.55470 | 1,502.960 | 19.34 | 0.6382 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.74 | Put | | 761.05470 | 765.360 | 19.34 | 0.3618 | 0.00 | 0 | 3,200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.43 | Call | | 618.32940 | 614.810 | 22.47 | 0.3206 | 0.00 | 0 | 90 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.43 | Put | | 2,564.82940 | 2,567.210 | 22.47 | 0.6794 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Call | | 1,719.02460 | 1,717.683 | 19.08 | 0.6920 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Put | | 595.52460 | 600.083 | 19.08 | 0.3080 | 0.00 | 0 | 7,160 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.70 | Call | | 1,524.97600 | 1,523.410 | 19.29 | 0.6440 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.70 | Put | | 741.47600 | 745.810 | 19.29 | 0.3560 | 0.00 | 0 | 6,370 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.38 | Call | | 461.74820 | 458.263 | 23.51 | 0.2487 | 0.00 | 0 | 3,200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.38 | Put | | 3,358.24820 | 3,360.663 | 23.51 | 0.7513 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Call | | 1,069.07370 | 1,066.614 | 20.52 | 0.5000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Put | | 1,335.57370 | 1,339.014 | 20.52 | 0.5000 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | 982.33390 | 979.617 | 20.80 | 0.4687 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | 1,498.83390 | 1,502.017 | 20.80 | 0.5313 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Call | | 293.14280 | 289.135 | 26.56 | 0.1580 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Put | | 5,229.64280 | 5,231.535 | 26.56 | 0.8420 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.44 | Call | | 616.37140 | 612.853 | 22.48 | 0.3198 | 0.00 | 0 | 7,160 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.44 | Put | | 2,572.87140 | 2,575.253 | 22.48 | 0.6802 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.00 | Call | | 517.76810 | 514.261 | 23.10 | 0.2752 | 0.00 | 0 | 6,370 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.00 | Put | | 3,034.26810 | 3,036.661 | 23.10 | 0.7248 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.23 | Call | | 1,798.68750 | 1,797.410 | 19.01 | 0.7100 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.23 | Put | | 545.18750 | 549.810 | 19.01 | 0.2900 | 0.00 | 0 | 90 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Call | | 1,731.10480 | 1,729.772 | 19.07 | 0.6948 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Put | | 587.60480 | 592.172 | 19.07 | 0.3052 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Call | | 1,725.05420 | 1,723.719 | 19.07 | 0.6934 | 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 | 13/03/2017 | Foreign Exchange Option | 15.35 | Put | | | 591.55420 | 596.119 | 19.07 | 0.3066 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.78 | Call | | | 1,844.19610 | 1,842.013 | 19.43 | 0.6573 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.78 | Put | | | 855.59610 | 853.413 | 19.43 | 0.3427 | 0.00 | 0 | 3,155 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Call | | | 1,994.61690 | 1,993.116 | 19.25 | 0.6896 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Put | | | 736.01690 | 734.516 | 19.25 | 0.3104 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Call | | | 1,988.86850 | 1,987.346 | 19.26 | 0.6884 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Put | | | 740.26850 | 738.746 | 19.26 | 0.3116 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Call | | | 1,983.13390 | 1,981.584 | 19.27 | 0.6872 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Put | | | 744.53390 | 742.984 | 19.27 | 0.3128 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 19.71 | Call | | | 662.33580 | 656.837 | 23.59 | 0.2915 | 0.00 | 0 | 3,155 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 19.71 | Put | | | 3,603.73580 | 3,598.237 | 23.59 | 0.7085 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Put | | | 1,956.61820 | 1,952.611 | 21.44 | 0.5044 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Call | | | 1,397.36460 | 1,393.841 | 21.45 | 0.4947 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Put | | | 1,963.26460 | 1,959.241 | 21.45 | 0.5053 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Call | | | 1,394.01990 | 1,390.480 | 21.46 | 0.4938 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Put | | | 1,969.91990 | 1,965.880 | 21.46 | 0.5062 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Call | | | 1,400.71820 | 1,397.211 | 21.44 | 0.4956 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Call | | | 1,619.55960 | 1,616.863 | 21.60 | 0.5162 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Put | | | 2,050.05960 | 2,046.363 | 21.60 | 0.4838 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Call | | | 1,616.05180 | 1,613.345 | 21.61 | 0.5154 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Put | | | 2,056.55180 | 2,052.845 | 21.61 | 0.4846 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Call | | | 1,612.55240 | 1,609.836 | 21.62 | 0.5145 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Put | | | 2,063.05240 | 2,059.336 | 21.62 | 0.4855 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Call | | | 1,723.62490 | 1,721.208 | 21.83 | 0.5121 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Put | | | 2,308.62490 | 2,304.708 | 21.83 | 0.4879 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Call | | | 1,720.31510 | 1,717.905 | 21.84 | 0.5113 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Put | | | 2,315.31510 | 2,311.405 | 21.84 | 0.4887 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Call | | | 1,717.02180 | 1,714.610 | 21.85 | 0.5106 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Put | | | 2,322.02180 | 2,318.110 | 21.85 | 0.4894 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Call | | | 1,871.10520 | 1,861.905 | 22.08 | 0.5148 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Put | | | 2,521.50520 | 2,523.205 | 22.08 | 0.4852 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Call | | | 1,867.88800 | 1,858.734 | 22.09 | 0.5141 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Put | | | 2,528.28800 | 2,530.034 | 22.09 | 0.4859 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Call | | | 1,864.67780 | 1,855.579 | 22.09 | 0.5135 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Put | | | 2,535.07780 | 2,536.879 | 22.09 | 0.4865 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 1,674,936.11 | 124,550 | 2,062,158 |
| Total \$ / R | | | | | | | | | | | | 1,353,648,848.81 | 209,696 | 3,166,409 |
| \$ / R | MAXI | On | 13/06/2016 | Foreign Exchange Future | | 15.60250 | | 15.60450 | | | 0.0000 | 702,112.50 | 45 | 944 |
| \$ / R | MAXI | On | 19/09/2016 | Foreign Exchange Future | | 15.91130 | | 15.91300 | | | 0.0000 | 254,580.80 | 16 | 355 |
| \$ / R | MAXI | On | 19/12/2016 | Foreign Exchange Future | | 16.20330 | | 16.20660 | | | 0.0000 | 0.00 | 0 | 65 |
| \$ / R | MAXI | On | 13/03/2017 | Foreign Exchange Future | | 16.47760 | | 16.48350 | | | 0.0000 | 0.00 | 0 | 51 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 956,693.30 | 61 | 1,415 |
| \$ / R | MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.44 | Call | | 216,485.98620 | 216,285.869 | 29.32 | 0.9984 | 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 | 13/06/2016 | Foreign Exchange Option | 13.44 | Put | | | 35.98620 | 35.869 | 29.32 | 0.0016 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.45 | Call | | | 215,487.13650 | 215,286.979 | 29.27 | 0.9984 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.45 | Put | | | 37.13650 | 36.979 | 29.27 | 0.0016 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.46 | Call | | | 214,488.32340 | 214,288.122 | 29.22 | 0.9983 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.46 | Put | | | 38.32340 | 38.122 | 29.22 | 0.0017 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Option | 14.99 | Call | | | 119,260.22780 | 119,063.405 | 18.57 | 0.7385 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Option | 14.99 | Put | | | 26,960.22780 | 26,933.405 | 18.57 | 0.2615 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Option | 15.00 | Call | | | 118,568.28630 | 118,372.615 | 18.57 | 0.7363 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Option | 15.00 | Put | | | 27,268.28630 | 27,242.615 | 18.57 | 0.2637 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Option | 15.01 | Call | | | 117,878.71380 | 117,683.921 | 18.57 | 0.7341 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Option | 15.01 | Put | | | 27,578.71380 | 27,553.921 | 18.57 | 0.2659 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 14.99 | Call | | | 160,132.64140 | 160,524.396 | 18.85 | 0.7349 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 14.99 | Put | | | 38,472.64140 | 39,194.396 | 18.85 | 0.2651 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Call | | | 159,465.42670 | 159,858.453 | 18.85 | 0.7333 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Put | | | 38,805.42670 | 39,528.453 | 18.85 | 0.2667 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 15.01 | Call | | | 158,800.44510 | 159,193.933 | 18.86 | 0.7317 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 15.01 | Put | | | 39,140.44510 | 39,863.933 | 18.86 | 0.2683 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | | 98,233.38700 | 97,961.730 | 20.80 | 0.4687 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | | 149,883.38700 | 150,201.730 | 20.80 | 0.5313 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.01 | Call | | | 97,902.57550 | 97,629.787 | 20.81 | 0.4675 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.01 | Put | | | 150,552.57550 | 150,869.787 | 20.81 | 0.5325 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 16.99 | Call | | | 98,565.40410 | 98,294.879 | 20.78 | 0.4700 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 16.99 | Put | | | 149,215.40410 | 149,534.879 | 20.78 | 0.5300 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 956,693.30 | 61 | 1,415 |
| £ / R | On | 13/06/2016 | Foreign Exchange Future | | | 22.52910 | | 22.49750 | | | 0.0000 | 26,764,570.80 | 1,188 | 43,454 |
| £ / R | On | 08/09/2016 | Foreign Exchange Future | | | 22.94180 | | 22.90810 | | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Future | | | 22.99600 | | 22.96220 | | | 0.0000 | 7,220,744.00 | 314 | 30,846 |
| £ / R | On | 19/12/2016 | Foreign Exchange Future | | | 23.44290 | | 23.41080 | | | 0.0000 | 0.00 | 0 | 156 |
| £ / R | On | 13/03/2017 | Foreign Exchange Future | | | 23.86880 | | 23.83750 | | | 0.0000 | 0.00 | 0 | 50 |
| £ / R | On | 25/04/2017 | Foreign Exchange Future | | | 24.09410 | | 24.06010 | | | 0.0000 | 0.00 | 0 | 73 |
| £ / R | On | 19/06/2017 | Foreign Exchange Future | | | 24.32800 | | 24.28650 | | | 0.0000 | 205,571,600.00 | 8,450 | 9,525 |
| £ / R | On | 18/12/2017 | Foreign Exchange Future | | | 24.43250 | | 24.42180 | | | 0.0000 | 0.00 | 0 | 520 |
| Total £ / R Future | | | | | | | | | | | | 239,556,914.80 | 9,952 | 84,624 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Call | | | 2,013.59850 | 2,044.223 | 25.27 | 0.9855 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Put | | | 6.09850 | 5.123 | 25.27 | 0.0145 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Call | | | 2,003.68400 | 2,034.299 | 25.21 | 0.9853 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Put | | | 6.18400 | 5.199 | 25.21 | 0.0147 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Call | | | 1,993.77100 | 2,024.376 | 25.15 | 0.9851 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Put | | | 6.27100 | 5.276 | 25.15 | 0.0149 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 24.30 | Call | | | 18.37920 | 10.698 | 23.09 | 0.0309 | 0.00 | 0 | 1,300 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 24.30 | Put | | | 1,820.87920 | 1,781.598 | 23.09 | 0.9691 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 26.50 | Call | | | 1.16820 | 0.204 | 28.96 | 0.0007 | 0.00 | 0 | 2,600 |

| 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 | 26.50 | Put | | | 4,003.66820 | 3,971.104 | 28.96 | 0.9993 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 21.20 | Call | | | 2,009.64610 | 2,046.406 | 20.33 | 0.7888 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 21.20 | Put | | | 301.54610 | 304.606 | 20.33 | 0.2112 | 0.00 | 0 | 12,264 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.25 | Call | | | 1,297.95590 | 1,330.004 | 20.22 | 0.6348 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 25.85 | Put | | | 3,142.11900 | 3,116.914 | 21.92 | 0.8399 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.25 | Put | | | 639.85590 | 638.204 | 20.22 | 0.3652 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.26 | Call | | | 1,292.12780 | 1,324.118 | 20.22 | 0.6332 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.26 | Put | | | 644.02780 | 642.318 | 20.22 | 0.3668 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.27 | Call | | | 1,286.31690 | 1,318.245 | 20.22 | 0.6316 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.27 | Put | | | 648.21690 | 646.444 | 20.22 | 0.3684 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 25.85 | Call | | | 200.21900 | 208.714 | 21.92 | 0.1601 | 0.00 | 0 | 12,264 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.01 | Call | | | 976.47440 | 1,002.348 | 20.14 | 0.5197 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.01 | Put | | | 1,024.27440 | 1,016.348 | 20.14 | 0.4803 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 25.30 | Call | | | 323.04600 | 333.974 | 21.53 | 0.2258 | 0.00 | 0 | 800 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 25.30 | Put | | | 2,660.84600 | 2,637.974 | 21.53 | 0.7742 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.50 | Call | | | 1,230.81980 | 1,261.096 | 20.04 | 0.6002 | 0.00 | 0 | 500 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 20.51 | Put | | | 186.64730 | 190.729 | 20.37 | 0.1393 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.50 | Put | | | 768.61980 | 765.096 | 20.04 | 0.3998 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.99 | Call | | | 985.35170 | 1,011.541 | 20.13 | 0.5229 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.99 | Put | | | 1,013.15170 | 1,005.541 | 20.13 | 0.4771 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.00 | Call | | | 980.90260 | 1,006.849 | 20.13 | 0.5213 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.00 | Put | | | 1,018.70260 | 1,010.849 | 20.13 | 0.4787 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 20.51 | Call | | | 2,638.84730 | 2,676.729 | 20.37 | 0.8607 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.64 | Call | | | 1,721.13090 | 1,747.886 | 19.23 | 0.6240 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.64 | Put | | | 950.33090 | 944.986 | 19.23 | 0.3760 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.65 | Call | | | 1,715.82330 | 1,742.526 | 19.24 | 0.6228 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.65 | Put | | | 955.02330 | 949.626 | 19.24 | 0.3772 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 24.46 | Call | | | 960.55920 | 977.769 | 20.23 | 0.4173 | 0.00 | 0 | 4,885 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.13 | Put | | | 38.99810 | 40.196 | 22.68 | 0.0254 | 0.00 | 0 | 4,885 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Put | | | 53.15140 | 54.627 | 19.25 | 0.0386 | 0.00 | 0 | 783 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 21.41 | Call | | | 2,492.71830 | 2,525.121 | 18.99 | 0.7629 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 21.41 | Put | | | 491.91830 | 492.221 | 18.99 | 0.2371 | 0.00 | 0 | 4,885 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Call | | | 1,533.12040 | 1,558.073 | 19.41 | 0.5799 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Put | | | 1,132.32040 | 1,125.173 | 19.41 | 0.4201 | 0.00 | 0 | 783 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.13 | Call | | | 6,319.79810 | 6,353.096 | 22.68 | 0.9746 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 24.46 | Put | | | 2,009.75920 | 1,994.869 | 20.23 | 0.5827 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Call | | | 429.47080 | 437.705 | 21.84 | 0.2179 | 0.00 | 0 | 783 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Put | | | 3,958.67080 | 3,934.805 | 21.84 | 0.7821 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.63 | Call | | | 1,726.45800 | 1,753.259 | 19.23 | 0.6252 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.63 | Put | | | 945.65800 | 940.359 | 19.23 | 0.3748 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Call | | | 5,053.95140 | 5,087.527 | 19.25 | 0.9614 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.75 | Call | | | 1,666.53990 | 1,688.581 | 19.46 | 0.5457 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.75 | Put | | | 1,579.03990 | 1,569.781 | 19.46 | 0.4543 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.76 | Call | | | 1,662.25150 | 1,684.246 | 19.47 | 0.5448 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.76 | Put | | | 1,584.75150 | 1,575.446 | 19.47 | 0.4552 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.74 | Call | | | 1,670.82990 | 1,692.917 | 19.45 | 0.5467 | 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 | 13/03/2017 | Foreign Exchange Option | 23.74 | Put | | | 1,573.32990 | 1,564.117 | 19.45 | 0.4533 | 0.00 | 0 | 0 |
| £ / R | On | 25/04/2017 | Foreign Exchange Option | 23.98 | Put | | | 1,719.10580 | 1,706.084 | 19.45 | 0.4531 | 0.00 | 0 | 0 |
| £ / R | On | 25/04/2017 | Foreign Exchange Option | 23.98 | Call | | | 1,799.20580 | 1,820.184 | 19.45 | 0.5469 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.03 | Call | | | 256.50000 | 298.000 | | 1.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.03 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.04 | Call | | | 246.50000 | 288.000 | | 1.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.04 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.02 | Call | | | 266.50000 | 308.000 | | 1.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.02 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Call | | | 2,033.90570 | 2,040.359 | 19.42 | 0.5003 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Put | | | 2,762.10570 | 2,757.859 | 19.42 | 0.4997 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Call | | | 2,030.50890 | 2,036.967 | 19.43 | 0.4997 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Put | | | 2,768.70890 | 2,764.467 | 19.43 | 0.5003 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Call | | | 2,037.30890 | 2,043.758 | 19.42 | 0.5010 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Put | | | 2,755.50890 | 2,751.258 | 19.42 | 0.4990 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 46,732 |
| Total £ / R | | | | | | | | | | | | 239,556,914.80 | 9,952 | 131,356 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.14374 | | 0.14248 | | | 0.0000 | 0.00 | 0 | 4,799 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Future | | | 0.14713 | | 0.14584 | | | 0.0000 | 5,149.52 | 35 | 1,183 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Future | | | 0.15042 | | 0.14914 | | | 0.0000 | 0.00 | 0 | 6,041 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Future | | | 0.15360 | | 0.15231 | | | 0.0000 | 15,974.30 | 104 | 104 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Future | | | 0.15712 | | 0.15574 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 21,123.81 | 139 | 12,127 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.12 | Put | | | 0.00520 | 0.003 | 25.47 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.13 | Call | | | 1,248.89770 | 1,374.929 | 20.96 | 0.9973 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.13 | Put | | | 0.89770 | 0.429 | 20.96 | 0.0027 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.11 | Call | | | 3,248.00100 | 3,374.500 | 33.22 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.11 | Put | | | 0.00100 | 0.000 | 33.22 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.12 | Call | | | 2,248.00520 | 2,374.503 | 25.47 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.11 | Call | | | 3,586.54930 | 3,715.264 | 20.76 | 0.9956 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.11 | Put | | | 2.64930 | 2.364 | 20.76 | 0.0044 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.12 | Call | | | 2,596.22060 | 2,723.203 | 18.34 | 0.9814 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.12 | Put | | | 12.32060 | 10.303 | 18.34 | 0.0186 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.13 | Call | | | 1,668.35160 | 1,785.464 | 18.36 | 0.9004 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.13 | Put | | | 84.45160 | 72.564 | 18.36 | 0.0996 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.41 | Call | | | 0.00020 | 0.000 | 27.16 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.41 | Put | | | 26,086.30020 | 25,957.700 | 27.16 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.42 | Call | | | 0.00010 | 0.000 | 27.16 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.42 | Put | | | 27,086.30010 | 26,957.700 | 27.16 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.43 | Call | | | 0.00010 | 0.000 | 27.16 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.43 | Put | | | 28,086.30010 | 27,957.700 | 27.16 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.14 | Call | | | 1,712.68060 | 1,817.914 | 19.27 | 0.7358 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.14 | Put | | | 481.38060 | 458.013 | 19.27 | 0.2642 | 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 | 13/03/2017 | Foreign Exchange Option | 0.15 | Call | | | 1,201.14650 | 1,281.267 | 20.47 | 0.5877 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.15 | Put | | | 969.84650 | 921.367 | 20.47 | 0.4123 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.16 | Call | | | 842.40640 | 905.352 | 21.75 | 0.4535 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.16 | Put | | | 1,611.10640 | 1,545.452 | 21.75 | 0.5465 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.17 | Call | | | 905.70490 | 970.799 | 22.97 | 0.4138 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.17 | Put | | | 2,331.50490 | 2,258.599 | 22.97 | 0.5862 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.15 | Call | | | 1,578.90820 | 1,676.282 | 20.61 | 0.6276 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.15 | Put | | | 1,004.70820 | 964.082 | 20.61 | 0.3724 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.16 | Call | | | 1,189.56130 | 1,271.599 | 21.85 | 0.5122 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.16 | Put | | | 1,615.36130 | 1,559.399 | 21.85 | 0.4878 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 21,123.81 | 139 | 12,127 |
| € / R | On | 13/06/2016 | Foreign Exchange Future | | | 17.41760 | | 17.42730 | | | 0.0000 | 166,059,398.40 | 9,534 | 103,778 |
| € / R | On | 30/06/2016 | Foreign Exchange Future | | | 17.46730 | | 17.49340 | | | 0.0000 | 0.00 | 0 | 74 |
| € / R | On | 19/09/2016 | Foreign Exchange Future | | | 17.82650 | | 17.83580 | | | 0.0000 | 4,991,420.00 | 280 | 20,357 |
| € / R | On | 19/12/2016 | Foreign Exchange Future | | | 18.21950 | | 18.23120 | | | 0.0000 | 0.00 | 0 | 12,558 |
| € / R | On | 13/03/2017 | Foreign Exchange Future | | | 18.59690 | | 18.61220 | | | 0.0000 | 0.00 | 0 | 4,000 |
| € / R | On | 19/06/2017 | Foreign Exchange Future | | | 19.00650 | | 19.01600 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Future | | | 19.11330 | | 19.12300 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 171,050,818.40 | 9,814 | 140,767 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.70 | Call | | | 1,730.34320 | 1,720.048 | 25.64 | 0.9907 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.70 | Put | | | 3.04320 | 2.448 | 25.64 | 0.0093 | 0.00 | 0 | 2,912 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Call | | | 1,472.29010 | 1,461.321 | 23.33 | 0.9853 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 17.79 | Call | | | 111.39140 | 94.296 | 19.28 | 0.2692 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 17.79 | Put | | | 474.09140 | 466.697 | 19.28 | 0.7308 | 0.00 | 0 | 3,500 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Call | | | 2,168.19140 | 2,157.846 | 25.16 | 0.9989 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Put | | | 0.89140 | 0.246 | 25.16 | 0.0011 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Call | | | 2,178.16670 | 2,167.831 | 25.13 | 0.9989 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 19.85 | Call | | | 1.31910 | 0.756 | 27.25 | 0.0031 | 0.00 | 0 | 3,500 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 19.85 | Put | | | 2,424.01910 | 2,433.156 | 27.25 | 0.9969 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 16.63 | Call | | | 819.51510 | 804.558 | 18.17 | 0.9309 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 16.63 | Put | | | 22.21510 | 16.958 | 18.17 | 0.0691 | 0.00 | 0 | 7,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Call | | | 3,227.34350 | 3,217.600 | 22.63 | 1.0000 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 17.00 | Put | | | 81.74050 | 71.339 | 18.45 | 0.2196 | 0.00 | 0 | 564 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Put | | | 4.99010 | 3.721 | 23.33 | 0.0147 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 17.00 | Call | | | 509.04050 | 488.939 | 18.45 | 0.7804 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Put | | | 0.04350 | 0.000 | 22.63 | 0.0000 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Call | | | 2,188.14260 | 2,177.816 | 25.11 | 0.9990 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Put | | | 0.84260 | 0.216 | 25.11 | 0.0010 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Put | | | 0.86670 | 0.231 | 25.13 | 0.0011 | 0.00 | 0 | 0 |
| € / R | On | 30/06/2016 | Foreign Exchange Option | 17.73 | Call | | | 294.63790 | 268.759 | 19.85 | 0.4036 | 0.00 | 0 | 0 |
| € / R | On | 30/06/2016 | Foreign Exchange Option | 17.73 | Put | | | 531.23790 | 531.459 | 19.85 | 0.5964 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Call | | | 2,917.55690 | 2,908.774 | 20.12 | 0.9504 | 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 | 14.96 | Put | | | 41.75690 | 42.274 | 20.12 | 0.0496 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 17.00 | Call | | | 1,222.18190 | 1,215.083 | 19.20 | 0.6932 | 0.00 | 0 | 700 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 17.00 | Put | | | 386.38190 | 388.583 | 19.20 | 0.3068 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Call | | | 2,936.52800 | 2,927.751 | 20.14 | 0.9515 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Put | | | 40.72800 | 41.251 | 20.14 | 0.0485 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Call | | | 2,927.03970 | 2,918.260 | 20.13 | 0.9510 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Put | | | 41.23970 | 41.760 | 20.13 | 0.0490 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.90 | Call | | | 1,802.13150 | 1,791.574 | 19.23 | 0.7255 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.90 | Put | | | 470.93150 | 472.074 | 19.23 | 0.2745 | 0.00 | 0 | 2,961 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Call | | | 1,742.59740 | 1,732.044 | 19.25 | 0.7128 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Put | | | 501.39740 | 502.544 | 19.25 | 0.2872 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 21.90 | Call | | | 271.35940 | 269.374 | 23.82 | 0.1697 | 0.00 | 0 | 2,961 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Put | | | 508.33570 | 509.486 | 19.25 | 0.2900 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Call | | | 404.75710 | 399.972 | 22.69 | 0.2405 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 21.90 | Put | | | 3,940.15940 | 3,949.874 | 23.82 | 0.8303 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Call | | | 2,154.84560 | 2,144.494 | 19.14 | 0.7920 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Put | | | 323.64560 | 324.994 | 19.14 | 0.2080 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Put | | | 2,973.55710 | 2,980.472 | 22.69 | 0.7595 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Call | | | 1,736.05650 | 1,725.505 | 19.25 | 0.7114 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Put | | | 504.85650 | 506.005 | 19.25 | 0.2886 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Call | | | 1,729.53570 | 1,718.986 | 19.25 | 0.7100 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.69 | Call | | | 1,298.59930 | 1,286.485 | 20.34 | 0.5247 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.69 | Put | | | 1,376.39930 | 1,379.585 | 20.34 | 0.4753 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.70 | Call | | | 1,294.61870 | 1,282.521 | 20.35 | 0.5235 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.70 | Put | | | 1,382.41870 | 1,385.621 | 20.35 | 0.4765 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.71 | Call | | | 1,290.64360 | 1,278.562 | 20.36 | 0.5223 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.71 | Put | | | 1,388.44360 | 1,391.662 | 20.36 | 0.4777 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.20 | Put | | | 1,707.64760 | 1,704.995 | 20.64 | 0.4770 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.18 | Call | | | 1,531.26910 | 1,519.101 | 20.63 | 0.5249 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.18 | Put | | | 1,695.26910 | 1,692.601 | 20.63 | 0.4751 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.19 | Call | | | 1,527.45340 | 1,515.293 | 20.63 | 0.5239 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.19 | Put | | | 1,701.45340 | 1,698.793 | 20.63 | 0.4761 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.20 | Call | | | 1,523.64760 | 1,511.495 | 20.64 | 0.5230 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.48 | Call | | | 1,667.09180 | 1,655.281 | 20.96 | 0.5158 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.48 | Put | | | 2,024.09180 | 2,021.981 | 20.96 | 0.4842 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.46 | Call | | | 1,674.38340 | 1,662.559 | 20.95 | 0.5175 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.46 | Put | | | 2,011.38340 | 2,009.259 | 20.95 | 0.4825 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.47 | Call | | | 1,670.73340 | 1,658.915 | 20.96 | 0.5167 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.47 | Put | | | 2,017.73340 | 2,015.615 | 20.96 | 0.4833 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 36,098 |
| Total € / R | | | | | | | | | | | | 171,050,818.40 | 9,814 | 176,865 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 11.26950 | | 11.29410 | | | 0.0000 | 0.00 | 0 | 6,848 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 11.45430 | | 11.47820 | | | 0.0000 | 2,863,575.00 | 250 | 2,231 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 11.63240 | | 11.65780 | | | 0.0000 | 0.00 | 0 | 1,009 |

| 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 | 13/03/2017 | Foreign Exchange Future | | | 11.80330 | | 11.82990 | | | 0.0000 | 885,247.50 | 75 | 4,685 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 11.98410 | | 12.00560 | | | 0.0000 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 11.99350 | | 12.01360 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | | 3,748,822.50 | 325 | 14,773 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Call | | | 1,194.94410 | 1,170.315 | 24.85 | 0.9948 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Put | | | 0.84410 | 0.815 | 24.85 | 0.0052 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Call | | | 1,214.88080 | 1,190.256 | 25.04 | 0.9952 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Put | | | 0.78080 | 0.756 | 25.04 | 0.0048 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Call | | | 1,204.91180 | 1,180.285 | 24.95 | 0.9950 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Put | | | 0.81180 | 0.785 | 24.95 | 0.0050 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.20 | Call | | | 1,321.97270 | 1,299.712 | 16.48 | 0.9088 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.20 | Put | | | 43.77270 | 45.412 | 16.48 | 0.0912 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.21 | Call | | | 1,312.71890 | 1,290.480 | 16.45 | 0.9073 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.21 | Put | | | 44.51890 | 46.180 | 16.45 | 0.0927 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.19 | Call | | | 1,331.23820 | 1,308.956 | 16.51 | 0.9102 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.19 | Put | | | 43.03820 | 44.656 | 16.51 | 0.0898 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.66 | Put | | | 172.84920 | 181.555 | 16.19 | 0.2153 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.67 | Call | | | 1,162.94510 | 1,146.330 | 16.19 | 0.7825 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.67 | Put | | | 175.14510 | 183.930 | 16.19 | 0.2175 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.68 | Call | | | 1,155.26390 | 1,138.729 | 16.18 | 0.7803 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.68 | Put | | | 177.46390 | 186.329 | 16.18 | 0.2197 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.66 | Call | | | 1,170.64920 | 1,153.955 | 16.19 | 0.7847 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.96 | Put | | | 750.82170 | 767.262 | 16.42 | 0.5074 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.94 | Call | | | 628.65760 | 618.417 | 16.40 | 0.4971 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.94 | Put | | | 738.75760 | 755.116 | 16.40 | 0.5029 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.95 | Call | | | 624.67820 | 614.476 | 16.41 | 0.4948 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.95 | Put | | | 744.77820 | 761.176 | 16.41 | 0.5052 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.96 | Call | | | 620.72170 | 610.562 | 16.42 | 0.4926 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.05 | Call | | | 787.79340 | 776.504 | 16.52 | 0.5207 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.05 | Put | | | 832.19340 | 842.404 | 16.52 | 0.4793 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.06 | Call | | | 783.70650 | 772.458 | 16.53 | 0.5188 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.06 | Put | | | 838.10650 | 848.358 | 16.53 | 0.4812 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.07 | Call | | | 779.63440 | 768.431 | 16.53 | 0.5169 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.07 | Put | | | 844.03440 | 854.331 | 16.53 | 0.4831 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.17 | Call | | | 862.39080 | 852.732 | 17.13 | 0.5090 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.17 | Put | | | 1,018.79080 | 1,029.232 | 17.13 | 0.4910 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.18 | Call | | | 858.45910 | 848.823 | 17.14 | 0.5074 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.18 | Put | | | 1,024.85910 | 1,035.323 | 17.14 | 0.4926 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.19 | Call | | | 854.53850 | 844.924 | 17.14 | 0.5057 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.19 | Put | | | 1,030.93850 | 1,041.424 | 17.14 | 0.4943 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 3,748,822.50 | 325 | 14,773 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Future | | | 11.89380 | | 11.91840 | | | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CAD/ R | On | 19/09/2016 | Foreign Exchange Future | | | 12.13160 | | 12.15620 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Future | | | 12.35870 | | 12.38450 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Future | | | 12.57410 | | 12.60210 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.87 | Call | | | 1,049.97420 | 1,025.327 | 22.36 | 0.9903 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.87 | Put | | | 1.57420 | 1.527 | 22.36 | 0.0097 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.88 | Call | | | 1,040.02780 | 1,015.385 | 22.26 | 0.9900 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.88 | Put | | | 1.62780 | 1.585 | 22.26 | 0.0100 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.89 | Call | | | 1,030.08340 | 1,005.445 | 22.17 | 0.9896 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.89 | Put | | | 1.68340 | 1.645 | 22.17 | 0.0104 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.38 | Call | | | 333.52890 | 323.445 | 16.34 | 0.4277 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.38 | Put | | | 557.32890 | 571.844 | 16.34 | 0.5723 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.39 | Call | | | 329.95280 | 319.956 | 16.36 | 0.4242 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.39 | Put | | | 563.75280 | 578.356 | 16.36 | 0.5758 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.40 | Call | | | 326.41030 | 316.500 | 16.37 | 0.4208 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.40 | Put | | | 570.21030 | 584.900 | 16.37 | 0.5792 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.53 | Call | | | 535.38540 | 527.808 | 16.60 | 0.4798 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.53 | Put | | | 680.88540 | 699.109 | 16.60 | 0.5202 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.51 | Call | | | 543.19100 | 535.513 | 16.57 | 0.4849 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.51 | Put | | | 668.69100 | 686.813 | 16.57 | 0.5151 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.52 | Call | | | 539.27350 | 531.648 | 16.59 | 0.4824 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.52 | Put | | | 674.77350 | 692.948 | 16.59 | 0.5176 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.73 | Call | | | 681.94460 | 673.260 | 16.83 | 0.4965 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.73 | Put | | | 809.84460 | 829.160 | 16.83 | 0.5035 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.74 | Call | | | 678.07120 | 669.413 | 16.84 | 0.4944 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.74 | Put | | | 815.97120 | 835.313 | 16.84 | 0.5056 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.75 | Call | | | 674.21430 | 665.591 | 16.85 | 0.4924 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.75 | Put | | | 822.11430 | 841.491 | 16.85 | 0.5076 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Future | | | 15.76770 | | 15.79960 | | | 0.0000 | 0.00 | 0 | 5,055 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Future | | | 16.15970 | | 16.19110 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Future | | | 16.53900 | | 16.57250 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Future | | | 16.90150 | | 16.93810 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 5,055 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.39 | Call | | | 1,413.36490 | 1,381.334 | 24.52 | 0.9850 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.39 | Put | | | 3.76490 | 3.634 | 24.52 | 0.0150 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.40 | Call | | | 1,403.42590 | 1,371.400 | 24.43 | 0.9847 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.40 | Put | | | 3.82590 | 3.700 | 24.43 | 0.0153 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.41 | Call | | | 1,393.48810 | 1,361.468 | 24.33 | 0.9843 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.41 | Put | | | 3.88810 | 3.768 | 24.33 | 0.0157 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.60 | Call | | | 539.12020 | 522.112 | 20.20 | 0.4253 | 0.00 | 0 | 0 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.60 | Put | | | 948.02020 | 962.412 | 20.20 | 0.5747 | 0.00 | 0 | 0 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.61 | Call | | | 535.74770 | 518.767 | 20.21 | 0.4233 | 0.00 | 0 | 0 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.61 | Put | | | 954.64770 | 969.067 | 20.21 | 0.5767 | 0.00 | 0 | 0 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.62 | Call | | | 532.39500 | 515.438 | 20.23 | 0.4212 | 0.00 | 0 | 0 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.62 | Put | | | 961.29500 | 975.738 | 20.23 | 0.5788 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.70 | Call | | | 949.42370 | 926.457 | 20.50 | 0.5048 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.70 | Put | | | 1,076.92370 | 1,087.457 | 20.50 | 0.4952 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.68 | Call | | | 957.27140 | 934.259 | 20.47 | 0.5079 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.68 | Put | | | 1,064.77140 | 1,075.259 | 20.47 | 0.4921 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Call | | | 953.33970 | 930.353 | 20.48 | 0.5063 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Put | | | 1,070.83970 | 1,081.353 | 20.48 | 0.4937 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.07 | Call | | | 1,209.20000 | 1,179.074 | 21.14 | 0.5160 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.07 | Put | | | 1,341.10000 | 1,347.574 | 21.14 | 0.4840 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.05 | Call | | | 1,216.89690 | 1,186.746 | 21.12 | 0.5184 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.05 | Put | | | 1,328.79690 | 1,335.246 | 21.12 | 0.4816 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.06 | Call | | | 1,213.04220 | 1,182.904 | 21.13 | 0.5172 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.06 | Put | | | 1,334.94220 | 1,341.404 | 21.13 | 0.4828 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 5,055 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Future | | | 2.36860 | | 2.36790 | | | 0.0000 | 0.00 | 0 | 230 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Future | | | 2.40490 | | 2.40350 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Future | | | 2.43630 | | 2.43440 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Future | | | 2.46320 | | 2.46110 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 230 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.23 | Call | | | 1,394.29860 | 1,400.589 | 20.35 | 0.9577 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.23 | Put | | | 15.29860 | 14.589 | 20.35 | 0.0423 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.21 | Call | | | 1,590.38930 | 1,596.843 | 21.60 | 0.9690 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.21 | Put | | | 11.38930 | 10.843 | 21.60 | 0.0310 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.22 | Call | | | 1,492.17230 | 1,498.551 | 20.97 | 0.9639 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.22 | Put | | | 13.17230 | 12.551 | 20.97 | 0.0361 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.45 | Put | | | 1,259.50070 | 1,251.861 | 19.10 | 0.5501 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.46 | Call | | | 756.82240 | 763.064 | 19.15 | 0.4348 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.46 | Put | | | 1,321.82240 | 1,314.064 | 19.15 | 0.5652 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.47 | Call | | | 720.60770 | 726.731 | 19.19 | 0.4199 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.47 | Put | | | 1,385.60770 | 1,377.731 | 19.19 | 0.5801 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.45 | Call | | | 794.50070 | 800.861 | 19.10 | 0.4499 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.45 | Call | | | 1,317.52750 | 1,334.646 | 19.45 | 0.5132 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.45 | Put | | | 1,473.52750 | 1,471.646 | 19.45 | 0.4868 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.46 | Call | | | 1,275.56130 | 1,292.399 | 19.49 | 0.5020 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.46 | Put | | | 1,531.56130 | 1,529.399 | 19.49 | 0.4980 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.47 | Call | | | 1,234.72040 | 1,251.272 | 19.53 | 0.4909 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.47 | Put | | | 1,590.72040 | 1,588.272 | 19.53 | 0.5091 | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.49 | Call | | | 1,577.55330 | 1,589.250 | 19.76 | 0.5100 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.49 | Put | | | 1,866.55330 | 1,857.250 | 19.76 | 0.4900 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.50 | Call | | | 1,536.87060 | 1,548.320 | 19.79 | 0.5009 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.50 | Put | | | 1,925.87060 | 1,916.320 | 19.79 | 0.4991 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.48 | Call | | | 1,619.15550 | 1,631.090 | 19.73 | 0.5191 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.48 | Put | | | 1,808.15550 | 1,799.090 | 19.73 | 0.4809 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 230 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Future | | | 2.34520 | | 2.34760 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Future | | | 2.40130 | | 2.40380 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Future | | | 2.45590 | | 2.45860 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.09 | Put | | | 6.54100 | 6.208 | 30.55 | 0.0140 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.10 | Call | | | 2,484.98210 | 2,459.562 | 30.30 | 0.9832 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.10 | Put | | | 8.98210 | 7.562 | 30.30 | 0.0168 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.08 | Call | | | 2,680.67210 | 2,657.082 | 30.80 | 0.9884 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.08 | Put | | | 4.67210 | 5.082 | 30.80 | 0.0116 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.09 | Call | | | 2,582.54100 | 2,558.208 | 30.55 | 0.9860 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.41 | Call | | | 1,055.23630 | 1,038.282 | 20.63 | 0.5097 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.41 | Put | | | 1,117.23630 | 1,125.282 | 20.63 | 0.4903 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.39 | Call | | | 1,147.73650 | 1,129.625 | 20.54 | 0.5391 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.39 | Put | | | 1,009.73650 | 1,016.625 | 20.54 | 0.4609 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.40 | Call | | | 1,100.14290 | 1,082.644 | 20.57 | 0.5243 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.40 | Put | | | 1,062.14290 | 1,069.644 | 20.57 | 0.4757 | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.47 | Call | | | 1,480.93660 | 1,466.930 | 21.15 | 0.5166 | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.47 | Put | | | 1,594.93660 | 1,607.930 | 21.15 | 0.4834 | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.48 | Call | | | 1,439.22590 | 1,425.521 | 21.19 | 0.5065 | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.48 | Put | | | 1,653.22590 | 1,666.521 | 21.19 | 0.4935 | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.49 | Call | | | 1,398.54200 | 1,385.130 | 21.24 | 0.4964 | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.49 | Put | | | 1,712.54200 | 1,726.130 | 21.24 | 0.5036 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Future | | | 2.00800 | | 2.00830 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Future | | | 2.05040 | | 2.05050 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Future | | | 2.08850 | | 2.08880 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Future | | | 2.12350 | | 2.12400 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.12 | Call | | | 30.67700 | 24.553 | 21.40 | 0.0746 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.12 | Put | | | 1,147.67700 | 1,144.553 | 21.40 | 0.9254 | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.13 | Call | | | 25.66230 | 20.503 | 21.91 | 0.0628 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.13 | Put | | | 1,242.66230 | 1,240.503 | 21.91 | 0.9372 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.14 | Call | | | 21.52640 | 17.192 | 22.41 | 0.0529 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.14 | Put | | | 1,338.52640 | 1,337.192 | 22.41 | 0.9471 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.12 | Call | | | 602.09850 | 601.321 | 19.97 | 0.4008 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.12 | Put | | | 1,297.09850 | 1,297.321 | 19.97 | 0.5992 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.13 | Call | | | 571.52970 | 570.777 | 20.07 | 0.3850 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.13 | Put | | | 1,366.52970 | 1,366.777 | 20.07 | 0.6150 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.14 | Call | | | 542.42410 | 541.691 | 20.18 | 0.3697 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.14 | Put | | | 1,437.42410 | 1,437.691 | 20.18 | 0.6303 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.12 | Call | | | 1,077.77900 | 1,083.092 | 19.88 | 0.4888 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.12 | Put | | | 1,389.77900 | 1,398.092 | 19.88 | 0.5112 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.13 | Call | | | 1,040.91500 | 1,046.058 | 19.97 | 0.4764 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.13 | Put | | | 1,452.91500 | 1,461.058 | 19.97 | 0.5236 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.14 | Call | | | 1,005.28410 | 1,010.244 | 20.05 | 0.4642 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.14 | Put | | | 1,517.28410 | 1,525.244 | 20.05 | 0.5358 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.14 | Call | | | 1,408.49660 | 1,407.264 | 19.87 | 0.5173 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.14 | Put | | | 1,568.49660 | 1,572.264 | 19.87 | 0.4827 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.15 | Call | | | 1,369.27780 | 1,367.955 | 19.93 | 0.5069 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.15 | Put | | | 1,629.27780 | 1,632.955 | 19.93 | 0.4931 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.16 | Call | | | 1,331.09920 | 1,329.692 | 20.00 | 0.4966 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.16 | Put | | | 1,691.09920 | 1,694.692 | 20.00 | 0.5034 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.15460 | | 0.15460 | | | 0.0000 | 0.00 | 0 | 1,266 |
| KES / R | On | 19/09/2016 | Foreign Exchange Future | | | 0.15450 | | 0.15460 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 19/12/2016 | Foreign Exchange Future | | | 0.15390 | | 0.15480 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 13/03/2017 | Foreign Exchange Future | | | 0.15360 | | 0.15520 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,266 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,266 |
| NGN / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.07840 | | 0.07830 | | | 0.0000 | 0.00 | 0 | 11,085 |
| NGN / R | On | 19/09/2016 | Foreign Exchange Future | | | 0.05500 | | 0.05560 | | | 0.0000 | 0.00 | 0 | 0 |
| NGN / R | On | 19/12/2016 | Foreign Exchange Future | | | 0.05310 | | 0.05380 | | | 0.0000 | 0.00 | 0 | 0 |
| NGN / R | On | 13/03/2017 | Foreign Exchange Future | | | 0.05170 | | 0.05270 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NGN / R Future | | | | | | | | | | | | 0.00 | 0 | 11,085 |
| Total NGN / R | | | | | | | | | | | | 0.00 | 0 | 11,085 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 10.63710 | | 10.61890 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 10.79710 | | 10.77570 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 10.95280 | | 10.93290 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 11.10180 | | 11.08340 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.00 | Put | | | 0.14270 | 0.138 | 31.00 | 0.0009 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.01 | Call | | | 1,609.04890 | 1,627.244 | 30.91 | 0.9991 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.01 | Put | | | 0.14890 | 0.144 | 30.91 | 0.0009 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 8.99 | Call | | | 1,629.03680 | 1,647.232 | 31.09 | 0.9992 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 8.99 | Put | | | 0.13680 | 0.132 | 31.09 | 0.0008 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.00 | Call | | | 1,619.04270 | 1,637.238 | 31.00 | 0.9991 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.46 | Call | | | 1,358.08880 | 1,376.709 | 17.83 | 0.9201 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.46 | Put | | | 42.38880 | 39.609 | 17.83 | 0.0799 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.47 | Call | | | 1,348.87620 | 1,367.452 | 17.80 | 0.9188 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.47 | Put | | | 43.17620 | 40.352 | 17.80 | 0.0812 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.48 | Call | | | 1,339.67770 | 1,358.209 | 17.78 | 0.9174 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.48 | Put | | | 43.97770 | 41.109 | 17.78 | 0.0826 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.85 | Call | | | 600.79660 | 611.733 | 17.37 | 0.5547 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.85 | Put | | | 517.89660 | 508.933 | 17.37 | 0.4453 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.86 | Call | | | 596.03720 | 606.887 | 17.38 | 0.5519 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.86 | Put | | | 523.13720 | 514.087 | 17.38 | 0.4481 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.87 | Call | | | 591.30670 | 602.068 | 17.38 | 0.5491 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.87 | Put | | | 528.40670 | 519.268 | 17.38 | 0.4509 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.10 | Put | | | 695.81990 | 686.471 | 17.61 | 0.4686 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.11 | Call | | | 674.99680 | 684.005 | 17.62 | 0.5291 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.11 | Put | | | 701.59680 | 692.205 | 17.62 | 0.4709 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.09 | Call | | | 683.46250 | 692.720 | 17.61 | 0.5337 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.09 | Put | | | 690.06250 | 680.920 | 17.61 | 0.4663 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.10 | Call | | | 679.21990 | 688.271 | 17.61 | 0.5314 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Future | | | 1.39450 | | 1.39140 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Future | | | 1.41180 | | 1.40880 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Future | | | 1.42720 | | 1.42410 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.43900 | | 1.43570 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Option | 1.32 | Call | | | 714.00000 | 745.000 | | 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 | | | 614.00000 | 645.000 | | 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 | | | 514.00000 | 545.000 | | 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 | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.42 | Put | | | 112.00000 | 82.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.40 | Call | | | 88.00000 | 118.000 | | 1.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| PULA / R | On | 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 | | | 0.00000 | 18.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.41 | Put | | | 12.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.41 | Call | | | 141.00000 | 172.000 | | 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 | | | 41.00000 | 72.000 | | 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 | | | 241.00000 | 272.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.40 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.42 | Call | | | 157.00000 | 190.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.42 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.43 | Call | | | 57.00000 | 90.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.43 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.44 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.44 | Put | | | 43.00000 | 10.000 | | 1.0000 | 0.00 | 0 | 0 |
| Total PULA / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO € | On | 13/06/2016 | Foreign Exchange Future | | | 1.11630 | | 1.11680 | | | 0.0000 | 0.00 | 0 | 13,410 |
| QUANTO € | On | 19/09/2016 | Foreign Exchange Future | | | 1.12040 | | 1.12080 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 19/12/2016 | Foreign Exchange Future | | | 1.12440 | | 1.12490 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 13/03/2017 | Foreign Exchange Future | | | 1.12860 | | 1.12910 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 0.00 | 0 | 13,410 |
| Total QUANTO € / \$ | | | | | | | | | | | | 0.00 | 0 | 13,410 |
| RAIN | On | 13/06/2016 | Foreign Exchange Future | | | 27,364.92000 | | 27,340.78000 | | | 0.0000 | 0.00 | 0 | 0 |
| RAIN | On | 19/09/2016 | Foreign Exchange Future | | | 27,926.17000 | | 27,898.80000 | | | 0.0000 | 0.00 | 0 | 0 |
| RAIN | On | 19/12/2016 | Foreign Exchange Future | | | 28,454.34000 | | 28,427.64000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Future | | | 11.34620 | | 11.32310 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Future | | | 11.55190 | | 11.52770 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 19/12/2016 | Foreign Exchange Future | | | 11.74870 | | 11.72400 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.19 | Call | | | 1,134.25810 | 1,157.213 | 25.02 | 0.9937 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.19 | Put | | | 1.15810 | 1.013 | 25.02 | 0.0063 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.20 | Call | | | 1,124.29380 | 1,147.253 | 24.93 | 0.9935 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.20 | Put | | | 1.19380 | 1.053 | 24.93 | 0.0065 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.21 | Call | | | 1,114.33070 | 1,137.286 | 24.82 | 0.9933 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.21 | Put | | | 1.23070 | 1.086 | 24.82 | 0.0067 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.62 | Call | | | 388.94420 | 400.826 | 17.19 | 0.4938 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.62 | Put | | | 481.24420 | 468.926 | 17.19 | 0.5062 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.63 | Call | | | 384.88010 | 396.678 | 17.21 | 0.4902 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.63 | Put | | | 487.18010 | 474.778 | 17.21 | 0.5098 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.64 | Call | | | 380.85440 | 392.564 | 17.22 | 0.4866 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.64 | Put | | | 493.15440 | 480.664 | 17.22 | 0.5134 | 0.00 | 0 | 0 |
| SGD / R | On | 19/12/2016 | Foreign Exchange Option | 11.81 | Call | | | 562.06600 | 577.977 | 17.49 | 0.5098 | 0.00 | 0 | 0 |
| SGD / R | On | 19/12/2016 | Foreign Exchange Option | 11.81 | Put | | | 648.06600 | 639.277 | 17.49 | 0.4902 | 0.00 | 0 | 0 |
| SGD / R | On | 19/12/2016 | Foreign Exchange Option | 11.82 | Call | | | 557.98780 | 573.831 | 17.51 | 0.5072 | 0.00 | 0 | 0 |
| SGD / R | On | 19/12/2016 | Foreign Exchange Option | 11.82 | Put | | | 653.98780 | 645.131 | 17.51 | 0.4928 | 0.00 | 0 | 0 |
| SGD / R | On | 19/12/2016 | Foreign Exchange Option | 11.83 | Call | | | 553.93560 | 569.711 | 17.52 | 0.5047 | 0.00 | 0 | 0 |
| SGD / R | On | 19/12/2016 | Foreign Exchange Option | 11.83 | Put | | | 659.93560 | 651.011 | 17.52 | 0.4953 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Future | | | 5.28110 | | 5.28040 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Future | | | 5.25460 | | 5.25590 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Future | | | 5.23960 | | 5.24000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.76 | Call | | | 521.19880 | 521.835 | 25.62 | 0.9908 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.76 | Put | | | 0.79880 | 0.735 | 25.62 | 0.0092 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.77 | Call | | | 511.24830 | 511.878 | 25.35 | 0.9902 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.77 | Put | | | 0.84830 | 0.778 | 25.35 | 0.0098 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.78 | Call | | | 501.30140 | 501.923 | 25.07 | 0.9896 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.78 | Put | | | 0.90140 | 0.823 | 25.07 | 0.0104 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.27 | Call | | | 167.84520 | 167.214 | 15.24 | 0.5026 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.27 | Put | | | 181.94520 | 182.614 | 15.24 | 0.4974 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.25 | Call | | | 177.09270 | 176.435 | 15.21 | 0.5208 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.25 | Put | | | 171.19270 | 171.835 | 15.21 | 0.4792 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.26 | Call | | | 172.42280 | 171.779 | 15.23 | 0.5117 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.26 | Put | | | 176.52280 | 177.179 | 15.23 | 0.4883 | 0.00 | 0 | 0 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.29 | Call | | | 221.06490 | 222.299 | 15.88 | 0.4909 | 0.00 | 0 | 0 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.29 | Put | | | 271.06490 | 272.699 | 15.88 | 0.5091 | 0.00 | 0 | 0 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.30 | Call | | | 216.87390 | 218.029 | 15.88 | 0.4846 | 0.00 | 0 | 0 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.30 | Put | | | 276.87390 | 278.429 | 15.88 | 0.5154 | 0.00 | 0 | 0 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.31 | Call | | | 212.74620 | 213.824 | 15.89 | 0.4782 | 0.00 | 0 | 0 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.31 | Put | | | 282.74620 | 284.224 | 15.89 | 0.5218 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| ZMW / R | On | 13/06/2016 | Foreign Exchange Future | | | 1.47640 | | 1.47680 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 19/09/2016 | Foreign Exchange Future | | | 1.39400 | | 1.41460 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 19/12/2016 | Foreign Exchange Future | | | 1.32960 | | 1.36400 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.28570 | | 1.30830 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------|------------------|------------------|---------------|
| Total ZMW / R Future | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | 1,767,308,285.51 | 105,437 | 1,389,003 |
| Total Options | | | | | | | | | 1,674,936.11 | 124,550 | 2,144,988 |
| Grand Total: | | | | | | | | | 1,768,983,221.62 | 229,987 | 3,533,991 |