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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/12/2016

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 29/12/2016 Foreign Exchange Future | | | 13.68250 | | 13.86080 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 04/01/2017 Foreign Exchange Future | | | 13.68470 | | 13.86940 | | | 0.0000 | 0.00 | 0 | 2,250 |
| \$ / R On 11/01/2017 Foreign Exchange Future | | | 13.70160 | | 13.88200 | | | 0.0000 | 0.00 | 0 | 50 |
| \$ / R On 13/01/2017 Foreign Exchange Future | | | 13.70680 | | 13.88800 | | | 0.0000 | 0.00 | 0 | 390 |
| \$ / R On 17/01/2017 Foreign Exchange Future | | | 13.71730 | | 13.90000 | | | 0.0000 | 0.00 | 0 | 1,600 |
| \$ / R On 18/01/2017 Foreign Exchange Future | | | 13.71990 | | 13.90300 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 20/01/2017 Foreign Exchange Future | | | 13.72510 | | 13.90900 | | | 0.0000 | 0.00 | 0 | 184 |
| \$ / R On 23/01/2017 Foreign Exchange Future | | | 13.73300 | | 13.91800 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 25/01/2017 Foreign Exchange Future | | | 13.73820 | | 13.92390 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 27/01/2017 Foreign Exchange Future | | | 13.74340 | | 13.92990 | | | 0.0000 | 0.00 | 0 | 1,289 |
| \$ / R On 30/01/2017 Foreign Exchange Future | | | 13.75130 | | 13.93890 | | | 0.0000 | 0.00 | 0 | 3,901 |
| \$ / R On 31/01/2017 Foreign Exchange Future | | | 13.75390 | | 13.94190 | | | 0.0000 | 0.00 | 0 | 2,339 |
| \$ / R On 17/02/2017 Foreign Exchange Future | | | 13.79810 | | 13.98710 | | | 0.0000 | 0.00 | 0 | 340 |
| \$ / R On 24/02/2017 Foreign Exchange Future | | | 13.81620 | | 14.00570 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 27/02/2017 Foreign Exchange Future | | | 13.82400 | | 14.01370 | | | 0.0000 | 0.00 | 0 | 5,745 |
| \$ / R On 28/02/2017 Foreign Exchange Future | | | 13.82660 | | 14.01640 | | | 0.0000 | 0.00 | 0 | 720 |
| \$ / R On 01/03/2017 Foreign Exchange Future | | | 13.82920 | | 14.01890 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/03/2017 Foreign Exchange Future | | | 13.85980 | | 14.04940 | | | 0.0000 | 162,464,575.60 | 11,722 | 451,037 |
| \$ / R On 29/03/2017 Foreign Exchange Future | | | 13.86480 | | 14.05450 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 31/03/2017 Foreign Exchange Future | | | 13.90540 | | 14.09520 | | | 0.0000 | 0.00 | 0 | 1,583 |
| \$ / R On 11/04/2017 Foreign Exchange Future | | | 13.93410 | | 14.12460 | | | 0.0000 | 0.00 | 0 | 40 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|--------|------------|-----------|-------------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| \$ / R | On | 12/04/2017 | | | 13.93670 | 14.12720 | | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/04/2017 | | | 13.93940 | 14.12990 | | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2017 | | | 13.95250 | 14.14330 | | | | 0.0000 | 0.00 | 0 | 1,450 |
| \$ / R | On | 21/04/2017 | | | 13.96040 | 14.15130 | | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 25/04/2017 | | | 13.97090 | 14.16200 | | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/05/2017 | | | 14.05250 | 14.24480 | | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | | | 14.11560 | 14.30890 | | | | 0.0000 | 197,618.40 | 14 | 202,466 |
| \$ / R | On | 28/06/2017 | | | 14.13930 | 14.33300 | | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2017 | | | 14.17620 | 14.37040 | | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 21/07/2017 | | | 14.20000 | 14.39450 | | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 27/07/2017 | | | 14.21590 | 14.41050 | | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2017 | | | 14.30310 | 14.49880 | | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | | 14.35600 | 14.55230 | | | | 0.0000 | 287,120.00 | 20 | 5,862 |
| \$ / R | On | 27/09/2017 | | | 14.37980 | 14.57630 | | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | | | 14.44720 | 14.64460 | | | | 0.0000 | 0.00 | 0 | 334 |
| \$ / R | On | 27/10/2017 | | | 14.45750 | 14.65500 | | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | | | 14.54010 | 14.73890 | | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | | | 14.59160 | 14.79130 | | | | 0.0000 | 0.00 | 0 | 15,492 |
| \$ / R | On | 22/12/2017 | | | 14.60200 | 14.80180 | | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | | | 14.83040 | 15.03170 | | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/06/2018 | | | 15.07000 | 15.27230 | | | | 0.0000 | 0.00 | 0 | 70 |
| Total \$ / R Future | | | | | | | | | | | 162,949,314.00 | 11,756 | 697,422 |
| \$ / R | On | 29/12/2016 | 14.46 | Call | | 0.37560 | 0.000 | 18.73 | 0.0000 | | 0.00 | 0 | 0 |
| \$ / R | On | 29/12/2016 | 14.46 | Put | | 599.57560 | 777.500 | 18.73 | 1.0000 | | 0.00 | 0 | 0 |
| \$ / R | On | 04/01/2017 | 14.10 | Call | | 51.43060 | 23.377 | 20.53 | 0.1308 | | 0.00 | 0 | 0 |
| \$ / R | On | 04/01/2017 | 14.10 | Put | | 282.03060 | 438.677 | 20.53 | 0.8692 | | 0.00 | 0 | 0 |
| \$ / R | On | 11/01/2017 | 13.70 | Call | | 295.10380 | 182.941 | 17.66 | 0.5080 | | 0.00 | 0 | 0 |
| \$ / R | On | 11/01/2017 | 13.70 | Put | | 113.10380 | 181.341 | 17.66 | 0.4920 | | 0.00 | 0 | 0 |
| \$ / R | On | 13/01/2017 | 13.95 | Call | | 178.06280 | 107.626 | 18.50 | 0.3263 | | 0.00 | 0 | 0 |
| \$ / R | On | 13/01/2017 | 13.95 | Put | | 240.06280 | 350.826 | 18.50 | 0.6737 | | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/01/2017 | 16.17 | Call | | 2.37640 | 1.402 | 31.40 | 0.0052 | | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/01/2017 | 16.17 | Put | | 2,284.37640 | 2,464.602 | 31.40 | 0.9948 | | 0.00 | 0 | 0 |
| \$ / R | On | 17/01/2017 | 14.23 | Call | | 111.59320 | 66.271 | 18.92 | 0.2036 | | 0.00 | 0 | 0 |
| \$ / R | On | 17/01/2017 | 14.23 | Put | | 441.59320 | 578.971 | 18.92 | 0.7964 | | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2017 | 14.28 | Call | | 106.77800 | 63.832 | 19.15 | 0.1921 | | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/01/2017 | 14.28 | Put | | 483.77800 | 623.932 | 19.15 | 0.8079 | | 0.00 | 0 | 0 |
| \$ / R | On | 20/01/2017 | 13.71 | Call | | 356.37830 | 248.211 | 17.91 | 0.5188 | | 0.00 | 0 | 0 |
| \$ / R | On | 20/01/2017 | 13.71 | Put | | 157.37830 | 233.111 | 17.91 | 0.4812 | | 0.00 | 0 | 0 |
| \$ / R | On | 23/01/2017 | 14.06 | Call | | 204.84560 | 135.877 | 18.49 | 0.3220 | | 0.00 | 0 | 0 |
| \$ / R | On | 23/01/2017 | 14.06 | Put | | 346.84560 | 462.877 | 18.49 | 0.6780 | | 0.00 | 0 | 0 |
| \$ / R | On | 25/01/2017 | 14.10 | Call | | 205.25260 | 137.814 | 18.72 | 0.3138 | | 0.00 | 0 | 0 |
| \$ / R | On | 25/01/2017 | 14.10 | Put | | 381.35260 | 499.614 | 18.72 | 0.6862 | | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/01/2017 | 15.89 | Call | | 6.63690 | 4.940 | 24.43 | 0.0155 | | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/01/2017 | 15.89 | Put | | 1,972.73690 | 2,156.740 | 24.43 | 0.9845 | | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2017 | 15.00 | Call | | 42.75440 | 20.494 | 19.89 | 0.0627 | | 0.00 | 0 | 60 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 27/01/2017 | Foreign Exchange Option | 15.00 | Put | | | 1,112.85440 | 1,277.094 | 19.89 | 0.9373 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2017 | Foreign Exchange Option | 13.50 | Call | | | 543.91940 | 410.840 | 17.76 | 0.6488 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2017 | Foreign Exchange Option | 13.50 | Put | | | 114.01940 | 167.440 | 17.76 | 0.3512 | 0.00 | 0 | 60 |
| \$ / R | On | 27/01/2017 | Foreign Exchange Option | 13.80 | Call | | | 354.75930 | 252.567 | 18.08 | 0.4780 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2017 | Foreign Exchange Option | 13.80 | Put | | | 224.85930 | 309.167 | 18.08 | 0.5220 | 0.00 | 0 | 1,000 |
| \$ / R | On | 27/01/2017 | Foreign Exchange Option | 14.41 | Call | | | 129.09120 | 83.898 | 19.56 | 0.2028 | 0.00 | 0 | 1,000 |
| \$ / R | On | 27/01/2017 | Foreign Exchange Option | 14.41 | Put | | | 609.19120 | 750.498 | 19.56 | 0.7972 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2017 | Foreign Exchange Option | 14.18 | Call | | | 206.38040 | 141.790 | 18.80 | 0.3003 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2017 | Foreign Exchange Option | 14.18 | Put | | | 447.48040 | 570.490 | 18.80 | 0.6997 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 14.15 | Call | | | 223.06470 | 155.045 | 18.78 | 0.3175 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 14.15 | Put | | | 431.16470 | 551.146 | 18.78 | 0.6825 | 0.00 | 0 | 210 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 15.07 | Call | | | 47.04150 | 26.709 | 20.44 | 0.0727 | 0.00 | 0 | 210 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 15.07 | Put | | | 1,175.14150 | 1,342.809 | 20.44 | 0.9273 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 13.98 | Call | | | 288.74740 | 205.684 | 18.37 | 0.3945 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 13.98 | Put | | | 326.84740 | 431.784 | 18.37 | 0.6055 | 0.00 | 0 | 0 |
| \$ / R | On | 17/02/2017 | Foreign Exchange Option | 15.03 | Call | | | 103.10110 | 74.483 | 20.81 | 0.1418 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/02/2017 | Foreign Exchange Option | 15.03 | Put | | | 1,146.00110 | 1,306.383 | 20.81 | 0.8582 | 0.00 | 0 | 0 |
| \$ / R | On | 17/02/2017 | Foreign Exchange Option | 14.32 | Call | | | 255.61400 | 194.041 | 19.39 | 0.3151 | 0.00 | 0 | 0 |
| \$ / R | On | 17/02/2017 | Foreign Exchange Option | 14.32 | Put | | | 588.51400 | 715.941 | 19.39 | 0.6849 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/02/2017 | Foreign Exchange Option | 15.20 | Call | | | 101.54970 | 75.839 | 21.10 | 0.1350 | 0.00 | 0 | 60 |
| \$ / R | On | 24/02/2017 | Foreign Exchange Option | 15.20 | Put | | | 1,295.84970 | 1,459.639 | 21.10 | 0.8650 | 0.00 | 0 | 0 |
| \$ / R | On | 24/02/2017 | Foreign Exchange Option | 13.50 | Call | | | 692.41300 | 567.237 | 18.06 | 0.6406 | 0.00 | 0 | 0 |
| \$ / R | On | 24/02/2017 | Foreign Exchange Option | 13.50 | Put | | | 186.71300 | 251.037 | 18.06 | 0.3594 | 0.00 | 0 | 60 |
| \$ / R | On | 27/02/2017 | Foreign Exchange Option | 13.74 | Call | | | 556.91370 | 448.267 | 18.17 | 0.5476 | 0.00 | 0 | 0 |
| \$ / R | On | 27/02/2017 | Foreign Exchange Option | 13.74 | Put | | | 283.21370 | 364.267 | 18.17 | 0.4524 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2017 | Foreign Exchange Option | 14.23 | Call | | | 335.06120 | 264.492 | 19.10 | 0.3710 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2017 | Foreign Exchange Option | 14.23 | Put | | | 548.66120 | 667.892 | 19.10 | 0.6290 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2017 | Foreign Exchange Option | 14.10 | Call | | | 390.48910 | 311.062 | 18.87 | 0.4166 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2017 | Foreign Exchange Option | 14.10 | Put | | | 471.58910 | 581.862 | 18.87 | 0.5834 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.20 | Put | | | 24.70280 | 31.073 | 18.71 | 0.0598 | 0.00 | 0 | 250 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.50 | Call | | | 1,586.84580 | 1,407.738 | 17.68 | 0.9094 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.50 | Put | | | 37.44580 | 47.938 | 17.68 | 0.0906 | 0.00 | 0 | 1,500 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.00 | Call | | | 1,143.73190 | 989.232 | 17.80 | 0.7993 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.00 | Put | | | 94.33190 | 129.432 | 17.80 | 0.2007 | 0.00 | 0 | 95,797 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.03 | Call | | | 1,119.18740 | 966.208 | 17.80 | 0.7911 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.03 | Put | | | 99.78740 | 136.408 | 17.80 | 0.2089 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.10 | Call | | | 1,062.83390 | 913.543 | 17.82 | 0.7712 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.10 | Put | | | 113.43390 | 153.743 | 17.82 | 0.2288 | 0.00 | 0 | 4,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.25 | Call | | | 946.68500 | 807.197 | 17.92 | 0.7251 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.25 | Put | | | 147.28500 | 197.397 | 17.92 | 0.2749 | 0.00 | 0 | 100 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.50 | Call | | | 771.21840 | 648.406 | 18.14 | 0.6417 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.50 | Put | | | 221.81840 | 288.606 | 18.14 | 0.3583 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.65 | Call | | | 677.38560 | 563.915 | 18.27 | 0.5896 | 0.00 | 0 | 2,400 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.65 | Put | | | 277.98560 | 354.115 | 18.27 | 0.4104 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.70 | Call | | | 647.90010 | 537.557 | 18.31 | 0.5722 | 0.00 | 0 | 1,603 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.70 | Put | | | 298.50010 | 377.757 | 18.31 | 0.4278 | 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 | 13.75 | Call | | 619.31110 | 512.092 | 18.36 | 0.5547 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.75 | Put | | 319.91110 | 402.292 | 18.36 | 0.4453 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.00 | Call | | 489.76580 | 401.578 | 18.72 | 0.4692 | 0.00 | 0 | 501 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.00 | Put | | 440.36580 | 541.778 | 18.72 | 0.5308 | 0.00 | 0 | 11,320 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.10 | Call | | 445.18110 | 364.207 | 18.91 | 0.4367 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.10 | Put | | 495.78110 | 604.407 | 18.91 | 0.5633 | 0.00 | 0 | 46,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.30 | Call | | 368.15350 | 298.607 | 19.28 | 0.3757 | 0.00 | 0 | 200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.30 | Put | | 618.75350 | 738.807 | 19.28 | 0.6243 | 0.00 | 0 | 30,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.40 | Call | | 334.28130 | 270.015 | 19.46 | 0.3474 | 0.00 | 0 | 7,300 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.40 | Put | | 684.88130 | 810.215 | 19.46 | 0.6526 | 0.00 | 0 | 29,152 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.44 | Call | | 321.54540 | 259.305 | 19.54 | 0.3365 | 0.00 | 0 | 100 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.44 | Put | | 712.14540 | 839.505 | 19.54 | 0.6635 | 0.00 | 0 | 100 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.50 | Call | | 303.27180 | 243.979 | 19.65 | 0.3206 | 5,611,519.30 | 23,000 | 23,750 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.50 | Put | | 753.87180 | 884.179 | 19.65 | 0.6794 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.65 | Call | | 261.72150 | 209.493 | 19.94 | 0.2834 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.65 | Put | | 862.32150 | 999.693 | 19.94 | 0.7166 | 0.00 | 0 | 100 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.91 | Call | | 202.37690 | 160.709 | 20.44 | 0.2273 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.91 | Put | | 1,062.97690 | 1,210.909 | 20.44 | 0.7727 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.96 | Call | | 192.59140 | 152.705 | 20.54 | 0.2177 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.96 | Put | | 1,103.19140 | 1,252.906 | 20.54 | 0.7823 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.00 | Call | | 185.10260 | 146.591 | 20.61 | 0.2103 | 0.00 | 0 | 506 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.00 | Put | | 1,135.70260 | 1,286.791 | 20.61 | 0.7897 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.10 | Call | | 167.61820 | 132.361 | 20.81 | 0.1927 | 0.00 | 0 | 7,300 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.10 | Put | | 1,218.21820 | 1,372.561 | 20.81 | 0.8073 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.23 | Call | | 147.34170 | 115.932 | 21.06 | 0.1718 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.23 | Put | | 1,327.94170 | 1,486.132 | 21.06 | 0.8282 | 0.00 | 0 | 90 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Call | | 132.13650 | 102.638 | 21.20 | 0.1550 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Put | | 1,422.73650 | 1,582.838 | 21.20 | 0.8450 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Call | | 130.83610 | 101.483 | 21.21 | 0.1535 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Put | | 1,431.43610 | 1,591.683 | 21.21 | 0.8465 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Call | | 129.54870 | 100.341 | 21.22 | 0.1521 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Put | | 1,440.14870 | 1,600.541 | 21.22 | 0.8479 | 0.00 | 0 | 7,160 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.48 | Call | | 114.85110 | 87.556 | 21.36 | 0.1354 | 0.00 | 0 | 30,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.48 | Put | | 1,545.45110 | 1,707.756 | 21.36 | 0.8646 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.50 | Call | | 112.46270 | 85.581 | 21.39 | 0.1328 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.50 | Put | | 1,563.06270 | 1,725.781 | 21.39 | 0.8672 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.70 | Call | | 91.10990 | 68.054 | 21.62 | 0.1090 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.70 | Put | | 1,741.70990 | 1,908.254 | 21.62 | 0.8910 | 0.00 | 0 | 6,370 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.74 | Call | | 87.34890 | 64.990 | 21.67 | 0.1047 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.74 | Put | | 1,777.94890 | 1,945.190 | 21.67 | 0.8953 | 0.00 | 0 | 3,200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.80 | Call | | 81.99560 | 60.645 | 21.74 | 0.0986 | 0.00 | 0 | 180 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.80 | Put | | 1,832.59560 | 2,000.845 | 21.74 | 0.9014 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.00 | Call | | 66.41410 | 48.112 | 21.97 | 0.0804 | 0.00 | 0 | 11,320 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.00 | Put | | 2,017.01410 | 2,188.312 | 21.97 | 0.9196 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.22 | Call | | 52.70550 | 37.258 | 22.22 | 0.0641 | 0.00 | 0 | 29,152 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.22 | Put | | 2,223.30550 | 2,397.458 | 22.22 | 0.9359 | 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 | 16.50 | Call | | | 39.34620 | 26.894 | 22.55 | 0.0478 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.50 | Put | | | 2,489.94620 | 2,667.094 | 22.55 | 0.9522 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Call | | | 30.38910 | 22.682 | 23.34 | 0.0401 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Put | | | 2,730.98910 | 2,912.882 | 23.34 | 0.9599 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | | 24.48830 | 20.974 | 24.45 | 0.0360 | 0.00 | 0 | 18,186 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | | 2,975.08830 | 3,161.174 | 24.45 | 0.9640 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.31 | Call | | | 19.59790 | 19.361 | 25.84 | 0.0320 | 0.00 | 0 | 46,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.31 | Put | | | 3,280.19790 | 3,469.561 | 25.84 | 0.9680 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.43 | Call | | | 8.73130 | 10.502 | 28.93 | 0.0169 | 0.00 | 0 | 90 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.43 | Put | | | 4,389.33130 | 4,580.702 | 28.93 | 0.9831 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.44 | Call | | | 8.62250 | 10.382 | 28.93 | 0.0167 | 0.00 | 0 | 7,160 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.44 | Put | | | 4,399.22250 | 4,590.582 | 28.93 | 0.9833 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.00 | Call | | | 4.20620 | 5.369 | 28.93 | 0.0092 | 0.00 | 0 | 6,370 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.00 | Put | | | 4,954.80620 | 5,145.569 | 28.93 | 0.9908 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.38 | Call | | | 2.54230 | 3.386 | 28.93 | 0.0061 | 0.00 | 0 | 3,200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.38 | Put | | | 5,333.14230 | 5,523.586 | 28.93 | 0.9939 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.24 | Call | | | 0.18290 | 0.309 | 28.93 | 0.0007 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.24 | Put | | | 7,190.78290 | 7,380.508 | 28.93 | 0.9993 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Call | | | 0.14000 | 0.242 | 28.93 | 0.0005 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Put | | | 7,370.74000 | 7,560.442 | 28.93 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.20 | Call | | | 1,874.10280 | 1,690.873 | 18.71 | 0.9402 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2017 | Foreign Exchange Option | 13.50 | Call | | | 817.03470 | 698.661 | 18.27 | 0.6328 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2017 | Foreign Exchange Option | 13.50 | Put | | | 262.53470 | 333.861 | 18.27 | 0.3672 | 0.00 | 0 | 60 |
| \$ / R | On | 29/03/2017 | Foreign Exchange Option | 15.44 | Call | | | 157.01440 | 125.935 | 21.38 | 0.1684 | 0.00 | 0 | 60 |
| \$ / R | On | 29/03/2017 | Foreign Exchange Option | 15.44 | Put | | | 1,542.51440 | 1,701.135 | 21.38 | 0.8316 | 0.00 | 0 | 0 |
| \$ / R | On | 31/03/2017 | Foreign Exchange Option | 14.62 | Call | | | 340.01890 | 281.321 | 19.92 | 0.3259 | 0.00 | 0 | 0 |
| \$ / R | On | 31/03/2017 | Foreign Exchange Option | 14.62 | Put | | | 864.81890 | 995.921 | 19.92 | 0.6741 | 0.00 | 0 | 0 |
| \$ / R | On | 11/04/2017 | Foreign Exchange Option | 13.94 | Call | | | 647.26280 | 550.226 | 18.74 | 0.5182 | 0.00 | 0 | 0 |
| \$ / R | On | 11/04/2017 | Foreign Exchange Option | 13.94 | Put | | | 462.66280 | 556.126 | 18.74 | 0.4818 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.95 | Call | | | 646.68640 | 549.924 | 18.75 | 0.5162 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.95 | Put | | | 469.48640 | 563.224 | 18.75 | 0.4838 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 17.02 | Call | | | 57.70780 | 45.345 | 23.48 | 0.0627 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 17.02 | Put | | | 2,950.50780 | 3,128.645 | 23.48 | 0.9373 | 0.00 | 0 | 0 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Option | 13.94 | Call | | | 656.41430 | 559.053 | 18.76 | 0.5199 | 0.00 | 0 | 0 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Option | 13.94 | Put | | | 466.51430 | 559.653 | 18.76 | 0.4801 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2017 | Foreign Exchange Option | 14.39 | Call | | | 481.52860 | 408.550 | 19.41 | 0.4066 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2017 | Foreign Exchange Option | 14.39 | Put | | | 728.22860 | 846.050 | 19.41 | 0.5934 | 0.00 | 0 | 0 |
| \$ / R | On | 21/04/2017 | Foreign Exchange Option | 14.31 | Call | | | 524.46130 | 447.075 | 19.32 | 0.4300 | 0.00 | 0 | 0 |
| \$ / R | On | 21/04/2017 | Foreign Exchange Option | 14.31 | Put | | | 683.16130 | 796.675 | 19.32 | 0.5700 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.69 | Call | | | 197.09600 | 163.388 | 21.48 | 0.1858 | 0.00 | 0 | 60 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.69 | Put | | | 1,725.09600 | 1,882.488 | 21.48 | 0.8142 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 16.67 | Call | | | 95.46960 | 77.667 | 22.83 | 0.0964 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 16.67 | Put | | | 2,603.46960 | 2,776.767 | 22.83 | 0.9036 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.80 | Call | | | 777.41710 | 671.677 | 18.57 | 0.5673 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.80 | Put | | | 415.41710 | 500.777 | 18.57 | 0.4327 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 14.10 | Call | | | 627.06920 | 538.321 | 18.96 | 0.4872 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 14.10 | Put | | | 565.06920 | 667.421 | 18.96 | 0.5128 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.06 | Call | | | 311.57600 | 263.084 | 20.51 | 0.2782 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.06 | Put | | | 1,209.57600 | 1,352.184 | 20.51 | 0.7218 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.50 | Call | | | 953.58190 | 832.793 | 18.27 | 0.6492 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.50 | Put | | | 291.58190 | 361.893 | 18.27 | 0.3508 | 0.00 | 0 | 60 |
| \$ / R | On | 26/05/2017 | Foreign Exchange Option | 13.50 | Call | | | 1,075.38040 | 952.887 | 18.27 | 0.6565 | 0.00 | 0 | 0 |
| \$ / R | On | 26/05/2017 | Foreign Exchange Option | 13.50 | Put | | | 330.58040 | 400.387 | 18.27 | 0.3435 | 0.00 | 0 | 60 |
| \$ / R | On | 26/05/2017 | Foreign Exchange Option | 15.97 | Call | | | 231.52820 | 197.145 | 21.67 | 0.1954 | 0.00 | 0 | 60 |
| \$ / R | On | 26/05/2017 | Foreign Exchange Option | 15.97 | Put | | | 1,956.72820 | 2,114.645 | 21.67 | 0.8046 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.00 | Call | | | 882.25460 | 781.319 | 18.77 | 0.5510 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.00 | Put | | | 573.35460 | 665.719 | 18.77 | 0.4490 | 0.00 | 0 | 69,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Call | | | 829.05740 | 732.691 | 18.90 | 0.5271 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Put | | | 630.15740 | 727.091 | 18.90 | 0.4729 | 0.00 | 0 | 2,850 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.18 | Call | | | 796.65540 | 703.625 | 18.99 | 0.5121 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.71 | Put | | | 140.25710 | 176.280 | 17.77 | 0.1785 | 0.00 | 0 | 17,600 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.00 | Call | | | 1,511.84010 | 1,365.338 | 17.90 | 0.7678 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.00 | Put | | | 202.94010 | 249.738 | 17.90 | 0.2322 | 0.00 | 0 | 69,520 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.83 | Call | | | 970.09070 | 862.026 | 18.57 | 0.5887 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.83 | Put | | | 491.19070 | 576.426 | 18.57 | 0.4113 | 0.00 | 0 | 2,280 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.65 | Put | | | 4,418.97030 | 4,595.574 | 25.01 | 0.9378 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 19.71 | Call | | | 36.94800 | 28.072 | 25.01 | 0.0315 | 0.00 | 0 | 3,155 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 19.71 | Put | | | 5,438.04800 | 5,622.472 | 25.01 | 0.9685 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.73 | Call | | | 185.70930 | 160.195 | 22.40 | 0.1519 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.73 | Put | | | 2,606.80930 | 2,774.595 | 22.40 | 0.8481 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.71 | Call | | | 1,739.15710 | 1,581.880 | 17.77 | 0.8215 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.05 | Put | | | 3,840.57200 | 4,020.100 | 24.51 | 0.9158 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.15 | Call | | | 95.58900 | 82.172 | 24.68 | 0.0808 | 0.00 | 0 | 1,297 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.15 | Put | | | 3,936.68900 | 4,116.572 | 24.68 | 0.9192 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.10 | Call | | | 266.60290 | 230.529 | 21.64 | 0.2086 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.10 | Put | | | 2,057.70290 | 2,214.929 | 21.64 | 0.7914 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.65 | Call | | | 77.87030 | 61.174 | 25.01 | 0.0622 | 0.00 | 0 | 150 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.20 | Put | | | 2,142.69260 | 2,301.840 | 21.76 | 0.8016 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Call | | | 243.01490 | 209.969 | 21.83 | 0.1925 | 0.00 | 0 | 2,850 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Put | | | 2,194.11490 | 2,354.369 | 21.83 | 0.8075 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.85 | Call | | | 308.36830 | 267.041 | 21.34 | 0.2364 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.85 | Put | | | 1,849.46830 | 2,001.441 | 21.34 | 0.7636 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.05 | Call | | | 99.47200 | 85.700 | 24.51 | 0.0842 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.86 | Put | | | 1,857.67410 | 2,009.868 | 21.35 | 0.7648 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.00 | Call | | | 282.55420 | 244.460 | 21.52 | 0.2193 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.00 | Put | | | 1,973.65420 | 2,128.860 | 21.52 | 0.7807 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Call | | | 371.28020 | 324.702 | 20.94 | 0.2783 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Put | | | 1,582.38020 | 1,729.102 | 20.94 | 0.7217 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.20 | Call | | | 251.59260 | 217.440 | 21.76 | 0.1984 | 0.00 | 0 | 69,520 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Put | | | 1,590.31940 | 1,737.176 | 20.95 | 0.7231 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.78 | Call | | | 321.23350 | 278.316 | 21.25 | 0.2448 | 0.00 | 0 | 19,880 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.78 | Put | | | 1,792.33350 | 1,942.716 | 21.25 | 0.7552 | 0.00 | 0 | 3,155 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.40 | Call | | | 396.98350 | 347.601 | 20.76 | 0.2947 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.40 | Put | | | 1,488.08350 | 1,632.001 | 20.76 | 0.7053 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.86 | Call | | | 306.57410 | 265.468 | 21.35 | 0.2352 | 0.00 | 0 | 30,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.50 | Put | | | 1,566.53580 | 1,712.982 | 20.91 | 0.7190 | 0.00 | 0 | 150 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Call | | | 373.35000 | 326.636 | 20.93 | 0.2796 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Put | | | 1,574.45000 | 1,721.036 | 20.93 | 0.7204 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.33 | Call | | | 731.09300 | 644.883 | 19.20 | 0.4807 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.33 | Put | | | 752.19300 | 859.283 | 19.20 | 0.5193 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Call | | | 369.21940 | 322.776 | 20.95 | 0.2769 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.50 | Put | | | 854.52980 | 968.275 | 19.43 | 0.5536 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.89 | Call | | | 529.91080 | 464.826 | 19.98 | 0.3741 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.89 | Put | | | 1,111.01080 | 1,239.226 | 19.98 | 0.6259 | 0.00 | 0 | 1,297 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.13 | Call | | | 819.68670 | 724.277 | 18.93 | 0.5228 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.13 | Put | | | 640.78670 | 738.677 | 18.93 | 0.4772 | 0.00 | 0 | 17,600 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.50 | Call | | | 375.43580 | 328.582 | 20.91 | 0.2810 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.18 | Put | | | 667.75540 | 768.025 | 18.99 | 0.4879 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.23 | Call | | | 774.19250 | 683.518 | 19.06 | 0.5015 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.23 | Put | | | 695.29250 | 797.918 | 19.06 | 0.4985 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.87 | Call | | | 948.80220 | 842.429 | 18.62 | 0.5797 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.87 | Put | | | 509.90220 | 596.829 | 18.62 | 0.4203 | 0.00 | 0 | 30,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.50 | Call | | | 663.42980 | 583.875 | 19.43 | 0.4464 | 0.00 | 0 | 2,500 |
| \$ / R | On | 28/06/2017 | Foreign Exchange Option | 16.24 | Call | | | 266.63640 | 231.648 | 21.78 | 0.2043 | 0.00 | 0 | 60 |
| \$ / R | On | 28/06/2017 | Foreign Exchange Option | 16.24 | Put | | | 2,173.63640 | 2,332.348 | 21.78 | 0.7957 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2017 | Foreign Exchange Option | 13.50 | Call | | | 1,196.86300 | 1,070.834 | 18.19 | 0.6647 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2017 | Foreign Exchange Option | 13.50 | Put | | | 363.86300 | 431.534 | 18.19 | 0.3353 | 0.00 | 0 | 60 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 13.95 | Call | | | 990.15060 | 885.773 | 18.73 | 0.5738 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 13.95 | Put | | | 569.75060 | 659.573 | 18.73 | 0.4262 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 17.98 | Call | | | 133.25930 | 117.686 | 24.25 | 0.1052 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 17.98 | Put | | | 3,742.85930 | 3,921.486 | 24.25 | 0.8948 | 0.00 | 0 | 0 |
| \$ / R | On | 21/07/2017 | Foreign Exchange Option | 14.56 | Call | | | 749.04200 | 667.911 | 19.50 | 0.4606 | 0.00 | 0 | 0 |
| \$ / R | On | 21/07/2017 | Foreign Exchange Option | 14.56 | Put | | | 914.54200 | 1,027.911 | 19.50 | 0.5394 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Option | 13.50 | Call | | | 1,301.15610 | 1,173.288 | 18.20 | 0.6712 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Option | 13.50 | Put | | | 390.65610 | 457.388 | 18.20 | 0.3288 | 0.00 | 0 | 60 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Option | 16.53 | Call | | | 287.88980 | 254.463 | 22.00 | 0.2060 | 0.00 | 0 | 60 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Option | 16.53 | Put | | | 2,407.38980 | 2,568.563 | 22.00 | 0.7940 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Option | 13.50 | Call | | | 1,415.02850 | 1,286.458 | 18.22 | 0.6784 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Option | 13.50 | Put | | | 416.22850 | 483.358 | 18.22 | 0.3216 | 0.00 | 0 | 60 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Option | 16.84 | Call | | | 313.45530 | 281.350 | 22.21 | 0.2089 | 0.00 | 0 | 60 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Option | 16.84 | Put | | | 2,654.65530 | 2,818.250 | 22.21 | 0.7911 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.76 | Call | | | 1,321.50930 | 1,206.542 | 18.43 | 0.6365 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.76 | Put | | | 529.20930 | 610.542 | 18.43 | 0.3635 | 0.00 | 0 | 960 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.22 | Call | | | 1,084.06590 | 987.497 | 18.99 | 0.5555 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.22 | Put | | | 751.76590 | 851.497 | 18.99 | 0.4445 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.47 | Call | | | 972.59470 | 884.654 | 19.29 | 0.5134 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.75 | Put | | | 197.99950 | 245.267 | 17.61 | 0.1925 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.00 | Put | | | 267.38200 | 321.633 | 17.93 | 0.2333 | 0.00 | 0 | 3,099 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest | |
|------------------|----|------------|--------|-------------------------|-----------|-----------|--------------|-------------------|-------------|-------|---------------|------------------|---------------|--------|
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 13.40 | Call | | 1,545.63670 | 1,414.144 | 18.16 | 0.6999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 13.40 | Put | | 393.33670 | 458.144 | 18.16 | 0.3001 | 0.00 | 0 | 500 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 17.39 | Call | | 283.30430 | 260.093 | 22.85 | 0.1863 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 17.39 | Put | | 3,121.00430 | 3,294.093 | 22.85 | 0.8137 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 12.75 | Call | | 2,000.29950 | 1,851.267 | 17.61 | 0.8075 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 18.00 | Put | | 3,679.37190 | 3,858.355 | 23.83 | 0.8455 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 1000.00 | Call | | 0.00000 | 0.000 | 24.87 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 1000.00 | Put | | 985,447.70000 | 985,644.000 | 24.87 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 17.03 | Call | | 327.54370 | 296.939 | 22.35 | 0.2103 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 17.03 | Put | | 2,805.24370 | 2,970.939 | 22.35 | 0.7897 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 13.00 | Call | | 1,819.68200 | 1,677.633 | 17.93 | 0.7667 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 17.37 | Put | | 3,103.27150 | 3,275.830 | 22.81 | 0.8125 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 17.38 | Call | | 284.43350 | 260.961 | 22.83 | 0.1869 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 17.38 | Put | | 3,112.13350 | 3,284.961 | 22.83 | 0.8131 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 16.40 | Call | | 425.56220 | 385.390 | 21.64 | 0.2635 | 0.00 | 0 | 960 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 16.40 | Put | | 2,273.26220 | 2,429.390 | 21.64 | 0.7365 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 18.00 | Call | | 231.67190 | 214.355 | 23.83 | 0.1545 | 0.00 | 0 | 3,099 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 16.80 | Put | | 2,607.70370 | 2,770.205 | 22.09 | 0.7717 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 17.00 | Call | | 331.58040 | 300.578 | 22.32 | 0.2125 | 0.00 | 0 | 650 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 17.00 | Put | | 2,779.28040 | 2,944.578 | 22.32 | 0.7875 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 14.32 | Call | | 1,038.10360 | 945.100 | 19.11 | 0.5385 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 14.32 | Put | | 805.80360 | 909.100 | 19.11 | 0.4615 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 17.37 | Call | | 285.57150 | 261.830 | 22.81 | 0.1875 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 14.47 | Put | | 890.29470 | 998.654 | 19.29 | 0.4866 | 0.00 | 0 | 150 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 14.69 | Call | | 883.64740 | 802.767 | 19.55 | 0.4778 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 14.69 | Put | | 1,021.34740 | 1,136.767 | 19.55 | 0.5222 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 13.75 | Call | | 1,327.40040 | 1,211.758 | 18.42 | 0.6383 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 13.75 | Put | | 525.10040 | 605.758 | 18.42 | 0.3617 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/09/2017 | | Foreign Exchange Option | 16.80 | Call | | 360.00370 | 326.205 | 22.09 | 0.2283 | 0.00 | 0 | 110 |
| \$ / R | On | 27/09/2017 | | Foreign Exchange Option | 17.13 | Call | | 332.89050 | 302.324 | 22.43 | 0.2099 | 0.00 | 0 | 60 |
| \$ / R | On | 27/09/2017 | | Foreign Exchange Option | 17.13 | Put | | 2,886.59050 | 3,052.524 | 22.43 | 0.7901 | 0.00 | 0 | 0 |
| \$ / R | On | 27/09/2017 | | Foreign Exchange Option | 13.50 | Call | | 1,511.82530 | 1,383.967 | 18.24 | 0.6843 | 0.00 | 0 | 0 |
| \$ / R | On | 27/09/2017 | | Foreign Exchange Option | 13.50 | Put | | 435.52530 | 504.167 | 18.24 | 0.3157 | 0.00 | 0 | 60 |
| \$ / R | On | 23/10/2017 | | Foreign Exchange Option | 14.81 | Call | | 943.76180 | 863.846 | 19.66 | 0.4797 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | | Foreign Exchange Option | 14.81 | Put | | 1,109.16180 | 1,226.646 | 19.66 | 0.5203 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | | Foreign Exchange Option | 13.50 | Call | | 1,609.61310 | 1,480.708 | 18.25 | 0.6900 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | | Foreign Exchange Option | 13.50 | Put | | 454.61310 | 523.208 | 18.25 | 0.3100 | 0.00 | 0 | 60 |
| \$ / R | On | 27/10/2017 | | Foreign Exchange Option | 17.45 | Call | | 350.80910 | 323.822 | 22.76 | 0.2103 | 0.00 | 0 | 60 |
| \$ / R | On | 27/10/2017 | | Foreign Exchange Option | 17.45 | Put | | 3,145.80910 | 3,316.322 | 22.76 | 0.7897 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | | Foreign Exchange Option | 13.50 | Call | | 1,710.09160 | 1,583.071 | 18.28 | 0.6957 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | | Foreign Exchange Option | 13.50 | Put | | 471.19160 | 542.971 | 18.28 | 0.3043 | 0.00 | 0 | 60 |
| \$ / R | On | 28/11/2017 | | Foreign Exchange Option | 17.74 | Call | | 376.77490 | 343.498 | 22.82 | 0.2112 | 0.00 | 0 | 60 |
| \$ / R | On | 28/11/2017 | | Foreign Exchange Option | 17.74 | Put | | 3,377.87490 | 3,543.398 | 22.82 | 0.7888 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | | Foreign Exchange Option | 13.35 | Put | | 428.30770 | 490.807 | 18.08 | 0.2781 | 0.00 | 0 | 52,000 |
| \$ / R | On | 18/12/2017 | | Foreign Exchange Option | 13.38 | Put | | 438.61360 | 502.142 | 18.10 | 0.2825 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | | Foreign Exchange Option | 14.00 | Call | | 1,476.78530 | 1,366.421 | 18.62 | 0.6245 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Put | | 685.48530 | 774.821 | 18.62 | 0.3755 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | 381.20280 | 359.407 | 23.46 | 0.2096 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | 3,649.90280 | 3,827.807 | 23.46 | 0.7904 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Call | | 1,869.60770 | 1,732.407 | 18.08 | 0.7219 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Put | | 2,975.65560 | 3,140.923 | 22.39 | 0.7451 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Call | | 475.44300 | 441.138 | 22.40 | 0.2542 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Put | | 2,984.14300 | 3,149.538 | 22.40 | 0.7458 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Call | | 473.93630 | 439.759 | 22.41 | 0.2535 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Put | | 2,992.63630 | 3,158.159 | 22.41 | 0.7465 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Call | | 1,849.91360 | 1,713.742 | 18.10 | 0.7175 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Put | | 2,874.30560 | 3,037.984 | 22.26 | 0.7365 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Call | | 490.86120 | 455.240 | 22.29 | 0.2613 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Put | | 2,899.56120 | 3,063.640 | 22.29 | 0.7387 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Call | | 484.61880 | 449.534 | 22.34 | 0.2584 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Put | | 2,933.31880 | 3,097.934 | 22.34 | 0.7416 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Call | | 476.95560 | 442.523 | 22.39 | 0.2549 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Put | | 2,366.09260 | 2,520.352 | 21.58 | 0.6867 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Call | | 555.32450 | 514.252 | 21.87 | 0.2905 | 0.00 | 0 | 22,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Put | | 2,584.02450 | 2,742.652 | 21.87 | 0.7095 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Call | | 502.01800 | 465.451 | 22.21 | 0.2664 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Put | | 2,840.71800 | 3,003.851 | 22.21 | 0.7336 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Call | | 495.60560 | 459.584 | 22.26 | 0.2635 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Put | | 944.58260 | 1,052.082 | 19.23 | 0.4491 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Call | | 1,222.82110 | 1,131.571 | 19.27 | 0.5466 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Put | | 961.52110 | 1,069.971 | 19.27 | 0.4534 | 0.00 | 0 | 22,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Call | | 730.37870 | 676.267 | 20.97 | 0.3658 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Put | | 1,939.07870 | 2,084.667 | 20.97 | 0.6342 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Call | | 607.39260 | 561.952 | 21.58 | 0.3133 | 0.00 | 0 | 52,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Put | | 727.83680 | 821.710 | 18.73 | 0.3890 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Call | | 1,399.10130 | 1,295.326 | 18.80 | 0.6020 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Put | | 757.80130 | 853.726 | 18.80 | 0.3980 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Call | | 1,384.31160 | 1,281.557 | 18.84 | 0.5975 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Put | | 773.01160 | 869.957 | 18.84 | 0.4025 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Call | | 1,235.88260 | 1,143.682 | 19.23 | 0.5509 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Call | | 1,429.13680 | 1,323.310 | 18.73 | 0.6110 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Call | | 393.02160 | 370.724 | 23.40 | 0.2142 | 0.00 | 0 | 60 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Put | | 3,611.22160 | 3,788.724 | 23.40 | 0.7858 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Call | | 1,785.74400 | 1,653.465 | 18.19 | 0.7004 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Put | | 483.94400 | 551.465 | 18.19 | 0.2996 | 0.00 | 0 | 60 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Call | | 650.41460 | 604.055 | 22.49 | 0.2945 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Put | | 3,108.71460 | 3,263.655 | 22.49 | 0.7055 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Call | | 648.70100 | 602.471 | 22.50 | 0.2939 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Put | | 3,117.00100 | 3,272.071 | 22.50 | 0.7061 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Call | | 646.98730 | 600.886 | 22.51 | 0.2932 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Put | | 3,125.28730 | 3,280.486 | 22.51 | 0.7068 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Call | | 816.52420 | 759.255 | 22.53 | 0.3246 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Put | | | 3,254.22420 | 3,399.255 | 22.53 | 0.6754 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Call | | | 2,286.28030 | 2,146.950 | 18.93 | 0.7086 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Put | | | 653.98030 | 716.950 | 18.93 | 0.2914 | 0.00 | 0 | 70,530 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Call | | | 820.28080 | 762.763 | 22.51 | 0.3259 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Put | | | 3,237.98080 | 3,382.763 | 22.51 | 0.6741 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Call | | | 818.39970 | 761.006 | 22.52 | 0.3253 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Put | | | 3,246.09970 | 3,391.006 | 22.52 | 0.6747 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 5,611,519.30 | 23,000 | 1,233,819 |
| Total \$ / R | | | | | | | | | | | | 168,560,833.30 | 34,756 | 1,931,241 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Future | | | 13.85980 | | 14.04940 | | | 0.0000 | 0.00 | 0 | 520 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Future | | | 14.11560 | | 14.30890 | | | 0.0000 | 0.00 | 0 | 54 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Future | | | 14.35600 | | 14.55230 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 0.00 | 0 | 574 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 16.99 | Call | | | 2,467.14200 | 2,103.518 | 24.41 | 0.0361 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 16.99 | Put | | | 296,527.14200 | 315,123.518 | 24.41 | 0.9639 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | | 2,448.83060 | 2,097.444 | 24.45 | 0.0360 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | | 297,508.83060 | 316,117.444 | 24.45 | 0.9640 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.01 | Call | | | 2,430.69470 | 2,091.478 | 24.50 | 0.0358 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.01 | Put | | | 298,490.69470 | 317,111.478 | 24.50 | 0.9642 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.37 | Call | | | 22,808.58350 | 19,697.604 | 21.96 | 0.1821 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.37 | Put | | | 228,918.58350 | 245,137.604 | 21.96 | 0.8179 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.38 | Call | | | 22,677.80960 | 19,583.945 | 21.98 | 0.1812 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.38 | Put | | | 229,787.80960 | 246,023.945 | 21.98 | 0.8188 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.39 | Call | | | 22,547.83460 | 19,470.994 | 21.99 | 0.1803 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.39 | Put | | | 230,657.83460 | 246,910.994 | 21.99 | 0.8197 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.14 | Call | | | 72,609.94130 | 65,886.687 | 20.10 | 0.4105 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.14 | Put | | | 131,379.94130 | 144,286.687 | 20.10 | 0.5895 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.15 | Call | | | 72,294.69030 | 65,604.195 | 20.11 | 0.4091 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.15 | Put | | | 132,064.69030 | 145,004.196 | 20.11 | 0.5909 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.16 | Call | | | 71,980.37050 | 65,323.020 | 20.13 | 0.4077 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.16 | Put | | | 132,750.37050 | 145,723.020 | 20.13 | 0.5923 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 0.00 | 0 | 574 |
| £ / R | On | 06/01/2017 | Foreign Exchange Future | | | 16.74660 | | 16.95040 | | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 31/01/2017 | Foreign Exchange Future | | | 16.83560 | | 17.04640 | | | 0.0000 | 0.00 | 0 | 30 |
| £ / R | On | 28/02/2017 | Foreign Exchange Future | | | 16.93520 | | 17.14710 | | | 0.0000 | 0.00 | 0 | 48 |
| £ / R | On | 13/03/2017 | Foreign Exchange Future | | | 16.98190 | | 17.19210 | | | 0.0000 | 3,362,416.20 | 198 | 44,193 |
| £ / R | On | 31/03/2017 | Foreign Exchange Future | | | 17.04680 | | 17.25460 | | | 0.0000 | 0.00 | 0 | 89 |
| £ / R | On | 25/04/2017 | Foreign Exchange Future | | | 17.13630 | | 17.34990 | | | 0.0000 | 0.00 | 0 | 73 |
| £ / R | On | 19/06/2017 | Foreign Exchange Future | | | 17.33730 | | 17.55140 | | | 0.0000 | 0.00 | 0 | 32,002 |
| £ / R | On | 18/09/2017 | Foreign Exchange Future | | | 17.67520 | | 17.89510 | | | 0.0000 | 0.00 | 0 | 17 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| £ / R | On | 18/12/2017 | Foreign Exchange Future | | | 18.01420 | | 18.23760 | | | 0.0000 | 0.00 | 0 | 5,698 |
| Total £ / R Future | | | | | | | | | | | | 3,362,416.20 | 198 | 82,150 |
| £ / R | On | 06/01/2017 | Foreign Exchange Option | 17.42 | Call | | | 99.18700 | 55.159 | 26.48 | 0.1620 | 0.00 | 0 | 0 |
| £ / R | On | 06/01/2017 | Foreign Exchange Option | 17.42 | Put | | | 568.78700 | 728.559 | 26.48 | 0.8380 | 0.00 | 0 | 0 |
| £ / R | On | 31/01/2017 | Foreign Exchange Option | 16.86 | Call | | | 517.31380 | 409.183 | 20.85 | 0.5033 | 0.00 | 0 | 0 |
| £ / R | On | 31/01/2017 | Foreign Exchange Option | 16.86 | Put | | | 330.91380 | 433.583 | 20.85 | 0.4967 | 0.00 | 0 | 0 |
| £ / R | On | 28/02/2017 | Foreign Exchange Option | 17.89 | Call | | | 312.90700 | 255.390 | 21.82 | 0.2842 | 0.00 | 0 | 0 |
| £ / R | On | 28/02/2017 | Foreign Exchange Option | 17.89 | Put | | | 1,055.80700 | 1,210.190 | 21.82 | 0.7158 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | | 713.40110 | 605.459 | 20.14 | 0.5134 | 0.00 | 0 | 500 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | | 521.30110 | 623.559 | 20.14 | 0.4866 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 18.50 | Call | | | 243.64640 | 200.991 | 22.59 | 0.2145 | 0.00 | 0 | 1,200 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 18.50 | Put | | | 1,551.54640 | 1,719.091 | 22.59 | 0.7855 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 19.00 | Call | | | 167.81980 | 134.514 | 23.17 | 0.1528 | 0.00 | 0 | 600 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 19.00 | Put | | | 1,975.71980 | 2,152.614 | 23.17 | 0.8472 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.75 | Call | | | 9.91790 | 7.914 | 31.18 | 0.0102 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.75 | Put | | | 6,567.81790 | 6,776.014 | 31.18 | 0.9898 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.76 | Call | | | 9.83240 | 7.845 | 31.18 | 0.0101 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.76 | Put | | | 6,577.73240 | 6,785.945 | 31.18 | 0.9899 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 21.00 | Call | | | 39.21390 | 35.707 | 26.77 | 0.0444 | 0.00 | 0 | 1,200 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 21.00 | Put | | | 3,847.11390 | 4,053.807 | 26.77 | 0.9556 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.74 | Call | | | 10.00400 | 7.984 | 31.18 | 0.0103 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.74 | Put | | | 6,557.90400 | 6,766.084 | 31.18 | 0.9897 | 0.00 | 0 | 0 |
| £ / R | On | 31/03/2017 | Foreign Exchange Option | 18.18 | Call | | | 391.21720 | 333.725 | 21.89 | 0.2978 | 0.00 | 0 | 0 |
| £ / R | On | 31/03/2017 | Foreign Exchange Option | 18.18 | Put | | | 1,316.61720 | 1,466.925 | 21.89 | 0.7022 | 0.00 | 0 | 0 |
| £ / R | On | 25/04/2017 | Foreign Exchange Option | 23.98 | Call | | | 6.95650 | 5.813 | 23.92 | 0.0079 | 0.00 | 0 | 0 |
| £ / R | On | 25/04/2017 | Foreign Exchange Option | 23.98 | Put | | | 6,637.05650 | 6,849.513 | 23.92 | 0.9921 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.04 | Call | | | 25.36250 | 41.863 | 25.40 | 0.0369 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.04 | Put | | | 6,513.96250 | 6,744.563 | 25.40 | 0.9631 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.02 | Call | | | 25.72080 | 42.363 | 25.40 | 0.0373 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.02 | Put | | | 6,494.32080 | 6,725.063 | 25.40 | 0.9627 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.03 | Call | | | 25.54110 | 42.112 | 25.40 | 0.0371 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.03 | Put | | | 6,504.14110 | 6,734.812 | 25.40 | 0.9629 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.01 | Call | | | 1,099.65490 | 1,000.868 | 19.23 | 0.4867 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.01 | Put | | | 1,214.55490 | 1,335.668 | 19.23 | 0.5133 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 17.99 | Call | | | 1,107.64440 | 1,008.242 | 19.21 | 0.4893 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 17.99 | Put | | | 1,202.54440 | 1,323.042 | 19.21 | 0.5107 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Call | | | 1,103.64280 | 1,004.551 | 19.22 | 0.4880 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Put | | | 1,208.54280 | 1,329.351 | 19.22 | 0.5120 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Call | | | 191.93500 | 167.841 | 23.66 | 0.0938 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Put | | | 7,114.33500 | 7,313.641 | 23.66 | 0.9062 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Call | | | 193.29080 | 169.055 | 23.66 | 0.0944 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Put | | | 7,095.69080 | 7,294.855 | 23.66 | 0.9056 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Call | | | 192.61180 | 168.447 | 23.66 | 0.0941 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Put | | | 7,105.01180 | 7,304.247 | 23.66 | 0.9059 | 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 £ / R Option | | | | | | | | | | | | 0.00 | 0 | 3,500 |
| Total £ / R | | | | | | | | | | | | 3,362,416.20 | 198 | 85,650 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Future | | | 0.11913 | | 0.11984 | | | 0.0000 | 0.00 | 0 | 320 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Future | | | 0.12192 | | 0.12265 | | | 0.0000 | 0.00 | 0 | 3,761 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Future | | | 0.12461 | | 0.12534 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 4,081 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.14 | Call | | | 50.93230 | 45.801 | 24.56 | 0.0801 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.14 | Put | | | 2,067.03230 | 2,132.801 | 24.56 | 0.9199 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.15 | Call | | | 11.30460 | 9.992 | 24.56 | 0.0213 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.15 | Put | | | 3,027.40460 | 3,096.992 | 24.56 | 0.9787 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.16 | Call | | | 2.06540 | 1.798 | 24.56 | 0.0045 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.16 | Put | | | 4,018.16540 | 4,088.798 | 24.56 | 0.9955 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.15 | Call | | | 111.40770 | 106.156 | 23.73 | 0.1169 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.15 | Put | | | 2,846.50770 | 2,913.756 | 23.73 | 0.8831 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.16 | Call | | | 47.02920 | 44.827 | 23.73 | 0.0563 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.16 | Put | | | 3,782.12920 | 3,852.427 | 23.73 | 0.9437 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.17 | Call | | | 18.64960 | 17.812 | 23.73 | 0.0251 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.17 | Put | | | 4,753.74960 | 4,825.412 | 23.73 | 0.9749 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.15 | Call | | | 260.31430 | 259.795 | 23.54 | 0.2038 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.15 | Put | | | 2,726.21430 | 2,798.695 | 23.54 | 0.7962 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.16 | Call | | | 157.10260 | 141.975 | 23.54 | 0.1249 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.16 | Put | | | 3,623.00260 | 3,680.875 | 23.54 | 0.8751 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.17 | Call | | | 95.11960 | 74.953 | 23.54 | 0.0729 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.17 | Put | | | 4,561.01960 | 4,613.853 | 23.54 | 0.9271 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 4,081 |
| € / R | On | 23/01/2017 | Foreign Exchange Future | | | 14.37270 | | 14.49510 | | | 0.0000 | 0.00 | 0 | 349 |
| € / R | On | 25/01/2017 | Foreign Exchange Future | | | 14.37940 | | 14.50240 | | | 0.0000 | 0.00 | 0 | 67 |
| € / R | On | 31/01/2017 | Foreign Exchange Future | | | 14.40080 | | 14.52980 | | | 0.0000 | 0.00 | 0 | 12 |
| € / R | On | 24/02/2017 | Foreign Exchange Future | | | 14.48270 | | 14.61180 | | | 0.0000 | 0.00 | 0 | 2,000 |
| € / R | On | 28/02/2017 | Foreign Exchange Future | | | 14.49630 | | 14.62550 | | | 0.0000 | 0.00 | 0 | 35 |
| € / R | On | 13/03/2017 | Foreign Exchange Future | | | 14.54110 | | 14.66850 | | | 0.0000 | 4,071,508.00 | 280 | 87,433 |
| € / R | On | 15/03/2017 | Foreign Exchange Future | | | 14.54800 | | 14.67510 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 31/03/2017 | Foreign Exchange Future | | | 14.60350 | | 14.72810 | | | 0.0000 | 0.00 | 0 | 7 |
| € / R | On | 19/06/2017 | Foreign Exchange Future | | | 14.88430 | | 15.01370 | | | 0.0000 | 0.00 | 0 | 79,737 |
| € / R | On | 18/09/2017 | Foreign Exchange Future | | | 15.21220 | | 15.34570 | | | 0.0000 | 380,305.00 | 25 | 1,168 |
| € / R | On | 18/12/2017 | Foreign Exchange Future | | | 15.54670 | | 15.68200 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 4,451,813.00 | 305 | 170,808 |
| € / R | On | 23/01/2017 | Foreign Exchange Option | 14.91 | Call | | | 115.15350 | 82.849 | 17.72 | 0.2212 | 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 | 23/01/2017 | Foreign Exchange Option | 14.91 | Put | | | 530.05350 | 620.149 | 17.72 | 0.7788 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2017 | Foreign Exchange Option | 14.81 | Call | | | 155.21490 | 114.995 | 17.62 | 0.2770 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2017 | Foreign Exchange Option | 14.81 | Put | | | 462.81490 | 545.595 | 17.62 | 0.7230 | 0.00 | 0 | 0 |
| € / R | On | 31/01/2017 | Foreign Exchange Option | 15.30 | Call | | | 80.56100 | 56.926 | 18.40 | 0.1430 | 0.00 | 0 | 0 |
| € / R | On | 31/01/2017 | Foreign Exchange Option | 15.30 | Put | | | 850.76100 | 956.126 | 18.40 | 0.8570 | 0.00 | 0 | 0 |
| € / R | On | 24/02/2017 | Foreign Exchange Option | 15.76 | Call | | | 93.33230 | 77.057 | 19.25 | 0.1416 | 0.00 | 0 | 0 |
| € / R | On | 24/02/2017 | Foreign Exchange Option | 15.76 | Put | | | 1,241.53230 | 1,354.357 | 19.25 | 0.8584 | 0.00 | 0 | 0 |
| € / R | On | 28/02/2017 | Foreign Exchange Option | 15.17 | Call | | | 218.93420 | 182.926 | 18.20 | 0.2832 | 0.00 | 0 | 0 |
| € / R | On | 28/02/2017 | Foreign Exchange Option | 15.17 | Put | | | 763.43420 | 856.626 | 18.20 | 0.7168 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.70 | Put | | | 4,048.62890 | 4,177.614 | 28.21 | 0.9724 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.71 | Call | | | 17.15150 | 18.745 | 28.27 | 0.0276 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.71 | Put | | | 4,058.65150 | 4,187.645 | 28.27 | 0.9724 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 17.17 | Call | | | 26.62430 | 22.836 | 20.86 | 0.0425 | 0.00 | 0 | 1,000 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 16.00 | Call | | | 110.29610 | 95.788 | 19.63 | 0.1497 | 65,135.84 | 680 | 680 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 17.17 | Put | | | 2,528.12430 | 2,651.736 | 20.86 | 0.9575 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.69 | Call | | | 17.10630 | 18.684 | 28.15 | 0.0276 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.69 | Put | | | 4,038.60630 | 4,167.584 | 28.15 | 0.9724 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 16.00 | Put | | | 1,441.79610 | 1,554.688 | 19.63 | 0.8503 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.70 | Call | | | 17.12890 | 18.714 | 28.21 | 0.0276 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 14.30 | Call | | | 655.58320 | 576.316 | 17.20 | 0.6005 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 14.30 | Put | | | 287.08320 | 335.216 | 17.20 | 0.3995 | 0.00 | 0 | 1,000 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 14.80 | Call | | | 401.10790 | 348.486 | 17.71 | 0.4280 | 0.00 | 0 | 500 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 14.80 | Put | | | 532.60790 | 607.386 | 17.71 | 0.5720 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2017 | Foreign Exchange Option | 15.06 | Call | | | 316.92430 | 275.690 | 18.18 | 0.3536 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2017 | Foreign Exchange Option | 15.06 | Put | | | 701.82430 | 787.690 | 18.18 | 0.6464 | 0.00 | 0 | 0 |
| € / R | On | 31/03/2017 | Foreign Exchange Option | 15.22 | Call | | | 333.33170 | 297.537 | 18.49 | 0.3449 | 0.00 | 0 | 0 |
| € / R | On | 31/03/2017 | Foreign Exchange Option | 15.22 | Put | | | 825.23170 | 914.037 | 18.49 | 0.6551 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.18 | Call | | | 47.16670 | 47.009 | 21.82 | 0.0528 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.18 | Put | | | 4,213.46670 | 4,342.709 | 21.82 | 0.9472 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.19 | Call | | | 46.82650 | 46.696 | 21.83 | 0.0525 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Put | | | 1,582.99950 | 1,686.896 | 19.31 | 0.7259 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.19 | Put | | | 4,223.12650 | 4,352.396 | 21.83 | 0.9475 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.20 | Call | | | 46.48880 | 46.385 | 21.83 | 0.0522 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.20 | Put | | | 4,232.78880 | 4,362.085 | 21.83 | 0.9478 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Call | | | 1,235.80650 | 1,137.427 | 17.18 | 0.6957 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Put | | | 332.10650 | 363.127 | 17.18 | 0.3043 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Call | | | 336.69950 | 311.197 | 19.31 | 0.2741 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.48 | Put | | | 4,309.09620 | 4,446.866 | 23.58 | 0.8719 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.46 | Call | | | 175.63710 | 179.824 | 23.54 | 0.1287 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.46 | Put | | | 4,289.93710 | 4,427.624 | 23.54 | 0.8713 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.47 | Call | | | 175.21560 | 179.443 | 23.56 | 0.1284 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.47 | Put | | | 4,299.51560 | 4,437.243 | 23.56 | 0.8716 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.48 | Call | | | 174.79620 | 179.066 | 23.58 | 0.1281 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Put | | | 2,855.67120 | 2,978.940 | 20.69 | 0.7378 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Put | | | 5,918.12680 | 6,052.505 | 24.52 | 0.8858 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Call | | | 470.85680 | 458.608 | 20.66 | 0.2637 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|----------------|
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Put | | | 2,838.85680 | 2,961.908 | 20.66 | 0.7363 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | | 469.25830 | 457.119 | 20.68 | 0.2630 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | | 2,847.25830 | 2,970.419 | 20.68 | 0.7370 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Call | | | 467.67120 | 455.640 | 20.69 | 0.2622 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Call | | | 190.12680 | 189.205 | 24.52 | 0.1142 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 65,135.84 | 680 | 3,180 |
| Total € / R | | | | | | | | | | | | 4,516,948.84 | 985 | 173,988 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 9.95960 | | 10.05720 | | | 0.0000 | 1,981,960.40 | 199 | 18,974 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 10.12040 | | 10.21990 | | | 0.0000 | 0.00 | 0 | 102 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 10.27360 | | 10.37450 | | | 0.0000 | 0.00 | 0 | 25 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 10.42360 | | 10.52690 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | | 1,981,960.40 | 199 | 19,101 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.96 | Put | | | 1,911.45890 | 2,008.522 | 20.19 | 0.9755 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.94 | Call | | | 8.91150 | 8.260 | 20.09 | 0.0250 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.94 | Put | | | 1,891.71150 | 1,988.660 | 20.09 | 0.9750 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.95 | Call | | | 8.78430 | 8.172 | 20.13 | 0.0247 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.95 | Put | | | 1,901.58430 | 1,998.572 | 20.13 | 0.9753 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.96 | Call | | | 8.65890 | 8.122 | 20.19 | 0.0245 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.06 | Put | | | 1,888.71140 | 1,977.361 | 17.02 | 0.9253 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.07 | Call | | | 48.04570 | 37.284 | 17.04 | 0.0738 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.07 | Put | | | 1,898.14570 | 1,986.884 | 17.04 | 0.9262 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.05 | Call | | | 49.18400 | 38.244 | 17.01 | 0.0755 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.05 | Put | | | 1,879.28400 | 1,967.844 | 17.01 | 0.9245 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.06 | Call | | | 48.61140 | 37.761 | 17.02 | 0.0747 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.17 | Call | | | 107.27830 | 95.098 | 16.99 | 0.1351 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.17 | Put | | | 1,902.77830 | 1,991.498 | 16.99 | 0.8649 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.18 | Call | | | 106.37760 | 94.290 | 17.00 | 0.1341 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.18 | Put | | | 1,911.87760 | 2,000.690 | 17.00 | 0.8659 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.19 | Call | | | 105.48520 | 93.489 | 17.01 | 0.1331 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.19 | Put | | | 1,920.98520 | 2,009.889 | 17.01 | 0.8669 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Put | | | 1,572.59440 | 1,657.353 | 16.31 | 0.7669 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Call | | | 227.89660 | 209.491 | 16.32 | 0.2317 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Put | | | 1,580.99660 | 1,665.891 | 16.32 | 0.7683 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Call | | | 231.10100 | 212.429 | 16.30 | 0.2345 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Put | | | 1,564.20100 | 1,648.829 | 16.30 | 0.7655 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Call | | | 229.49440 | 210.953 | 16.31 | 0.2331 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 1,981,960.40 | 199 | 19,101 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Future | | | 10.24510 | | 10.36060 | | | 0.0000 | 0.00 | 0 | 237 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Future | | | 10.44640 | | 10.56460 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Future | | | 10.63790 | | 10.75800 | | | 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 CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 237 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.73 | Call | | | 9.40560 | 9.984 | 23.92 | 0.0249 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.73 | Put | | | 2,378.80560 | 2,494.884 | 23.92 | 0.9751 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.74 | Call | | | 9.39360 | 9.960 | 23.98 | 0.0247 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.74 | Put | | | 2,388.79360 | 2,504.860 | 23.98 | 0.9753 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.75 | Call | | | 9.38190 | 9.937 | 24.05 | 0.0246 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.75 | Put | | | 2,398.78190 | 2,514.837 | 24.05 | 0.9754 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.73 | Call | | | 158.09620 | 132.659 | 18.24 | 0.1941 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.73 | Put | | | 1,323.49620 | 1,416.259 | 18.24 | 0.8059 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.74 | Call | | | 156.54010 | 131.302 | 18.25 | 0.1924 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.74 | Put | | | 1,331.94010 | 1,424.902 | 18.25 | 0.8076 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.75 | Call | | | 154.99910 | 129.960 | 18.27 | 0.1908 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.75 | Put | | | 1,340.39910 | 1,433.560 | 18.27 | 0.8092 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.28 | Call | | | 393.00110 | 353.785 | 16.80 | 0.3671 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.28 | Put | | | 915.00110 | 995.885 | 16.80 | 0.6329 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.29 | Call | | | 390.00590 | 351.164 | 16.82 | 0.3649 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.29 | Put | | | 922.00590 | 1,003.264 | 16.82 | 0.6351 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.30 | Call | | | 387.03220 | 348.562 | 16.83 | 0.3628 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.30 | Put | | | 929.03220 | 1,010.662 | 16.83 | 0.6372 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 237 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Future | | | 13.57880 | | 13.70760 | | | 0.0000 | 0.00 | 0 | 1,356 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Future | | | 13.91780 | | 14.04900 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Future | | | 14.24090 | | 14.37770 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 1,356 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.05 | Call | | | 23.63710 | 23.458 | 27.32 | 0.0368 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.05 | Put | | | 3,366.03710 | 3,494.658 | 27.32 | 0.9632 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.06 | Call | | | 23.68720 | 23.507 | 27.38 | 0.0368 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.06 | Put | | | 3,376.08720 | 3,504.707 | 27.38 | 0.9632 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.07 | Call | | | 23.73700 | 23.554 | 27.45 | 0.0368 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.07 | Put | | | 3,386.13700 | 3,514.754 | 27.45 | 0.9632 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.87 | Call | | | 234.80110 | 223.904 | 21.49 | 0.2072 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.87 | Put | | | 2,055.80110 | 2,176.104 | 21.49 | 0.7928 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.88 | Call | | | 233.37940 | 222.595 | 21.50 | 0.2062 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.88 | Put | | | 2,064.37940 | 2,184.795 | 21.50 | 0.7938 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.89 | Call | | | 231.96960 | 221.295 | 21.51 | 0.2051 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.89 | Put | | | 2,072.96960 | 2,193.495 | 21.51 | 0.7949 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.38 | Call | | | 567.12950 | 551.128 | 20.40 | 0.3602 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.38 | Put | | | 1,569.42950 | 1,690.228 | 20.40 | 0.6398 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.39 | Call | | | 564.63610 | 548.794 | 20.41 | 0.3590 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.39 | Put | | | 1,576.93610 | 1,697.894 | 20.41 | 0.6410 | 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 | 18/09/2017 | Foreign Exchange Option | 15.40 | Call | | | 562.15500 | 546.468 | 20.42 | 0.3577 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.40 | Put | | | 1,584.45500 | 1,705.568 | 20.42 | 0.6423 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 1,356 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.95460 | | 1.98250 | | | 0.0000 | 0.00 | 0 | 10 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Future | | | 1.96700 | | 1.99710 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Future | | | 1.98160 | | 2.01340 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 10 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.48 | Call | | | 20.75780 | 25.916 | 27.10 | 0.0294 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.48 | Put | | | 4,995.75780 | 5,279.916 | 27.10 | 0.9706 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.49 | Call | | | 20.87460 | 26.193 | 27.52 | 0.0292 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.49 | Put | | | 5,095.87460 | 5,380.193 | 27.52 | 0.9708 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.50 | Call | | | 21.00210 | 26.481 | 27.94 | 0.0292 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.50 | Put | | | 5,196.00210 | 5,480.481 | 27.94 | 0.9708 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.26 | Call | | | 285.57650 | 234.112 | 19.96 | 0.1723 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.26 | Put | | | 2,914.57650 | 3,164.112 | 19.96 | 0.8277 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.24 | Call | | | 313.26270 | 257.371 | 19.79 | 0.1870 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.24 | Put | | | 2,742.26270 | 2,987.371 | 19.79 | 0.8130 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.25 | Call | | | 299.08520 | 245.451 | 19.87 | 0.1795 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.25 | Put | | | 2,828.08520 | 3,075.451 | 19.87 | 0.8205 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.16 | Put | | | 2,173.73280 | 2,398.576 | 18.84 | 0.6769 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.14 | Call | | | 763.27520 | 663.163 | 18.73 | 0.3430 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.14 | Put | | | 2,029.27520 | 2,247.163 | 18.73 | 0.6570 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.15 | Call | | | 735.01790 | 638.423 | 18.79 | 0.3330 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.15 | Put | | | 2,101.01790 | 2,322.423 | 18.79 | 0.6670 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.16 | Call | | | 707.73280 | 614.576 | 18.84 | 0.3231 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 10 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.96010 | | 1.97610 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Future | | | 2.00720 | | 2.02380 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.28 | Call | | | 63.62520 | 57.947 | 22.02 | 0.0700 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.28 | Put | | | 3,102.62520 | 3,256.947 | 22.02 | 0.9300 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.26 | Call | | | 69.71130 | 64.492 | 21.56 | 0.0781 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.26 | Put | | | 2,908.71130 | 3,063.492 | 21.56 | 0.9219 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.27 | Call | | | 66.55510 | 61.099 | 21.79 | 0.0739 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.27 | Put | | | 3,005.55510 | 3,160.099 | 21.79 | 0.9261 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.18 | Call | | | 483.22400 | 427.858 | 18.84 | 0.2830 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.18 | Put | | | 2,045.22400 | 2,155.858 | 18.84 | 0.7170 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.16 | Call | | | 531.72210 | 471.886 | 18.71 | 0.3060 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.16 | Put | | | 1,893.72210 | 1,999.886 | 18.71 | 0.6940 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.17 | Call | | | 506.93560 | 449.361 | 18.77 | 0.2944 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.17 | Put | | | 1,968.93560 | 2,077.361 | 18.77 | 0.7056 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Future | | | 1.78730 | | 1.81110 | | | 0.0000 | 0.00 | 0 | 15,930 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Future | | | 1.81980 | | 1.84380 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Future | | | 1.84950 | | 1.87340 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 15,930 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.14 | Call | | | 47.94100 | 28.798 | 22.35 | 0.0410 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.14 | Put | | | 3,336.94100 | 3,555.798 | 22.35 | 0.9590 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.15 | Call | | | 44.60580 | 26.149 | 22.42 | 0.0376 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.15 | Put | | | 3,433.60580 | 3,653.149 | 22.42 | 0.9624 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.16 | Call | | | 42.47950 | 26.247 | 22.89 | 0.0370 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.16 | Put | | | 3,531.47950 | 3,753.247 | 22.89 | 0.9630 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.98 | Call | | | 498.21310 | 445.148 | 20.38 | 0.2970 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.98 | Put | | | 1,860.21310 | 2,047.148 | 20.38 | 0.7030 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.96 | Call | | | 544.71110 | 485.723 | 20.12 | 0.3197 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.96 | Put | | | 1,706.71110 | 1,887.723 | 20.12 | 0.6803 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.97 | Call | | | 520.90560 | 464.945 | 20.25 | 0.3082 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.97 | Put | | | 1,782.90560 | 1,966.945 | 20.25 | 0.6918 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.96 | Call | | | 865.65960 | 792.189 | 19.70 | 0.3961 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.96 | Put | | | 1,731.65960 | 1,897.189 | 19.70 | 0.6039 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.94 | Call | | | 927.83980 | 848.048 | 19.49 | 0.4184 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.94 | Put | | | 1,593.83980 | 1,753.048 | 19.49 | 0.5816 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.95 | Call | | | 895.56160 | 819.118 | 19.59 | 0.4070 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.95 | Put | | | 1,661.56160 | 1,824.118 | 19.59 | 0.5930 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 15,930 |
| KES / R | On | 13/03/2017 | Foreign Exchange Future | | | 0.13340 | | 0.13490 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 19/06/2017 | Foreign Exchange Future | | | 0.13330 | | 0.13490 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/09/2017 | Foreign Exchange Future | | | 0.13340 | | 0.13560 | | | 0.0000 | 0.00 | 0 | 1,382 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,382 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,382 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 9.59730 | | 9.67500 | | | 0.0000 | 0.00 | 0 | 238 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 9.74660 | | 9.82500 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 9.88570 | | 9.96560 | | | 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 | 238 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.09 | Call | | | 23.26110 | 19.574 | 19.65 | 0.0560 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.09 | Put | | | 1,438.26110 | 1,512.274 | 19.65 | 0.9440 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.10 | Call | | | 22.89460 | 19.305 | 19.69 | 0.0552 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.10 | Put | | | 1,447.89460 | 1,522.005 | 19.69 | 0.9448 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.11 | Call | | | 22.53460 | 19.039 | 19.73 | 0.0545 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.11 | Put | | | 1,457.53460 | 1,531.739 | 19.73 | 0.9455 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.94 | Call | | | 137.16240 | 117.267 | 17.85 | 0.1890 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.94 | Put | | | 1,252.16240 | 1,310.667 | 17.85 | 0.8110 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.95 | Call | | | 135.65840 | 115.923 | 17.86 | 0.1872 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.95 | Put | | | 1,260.65840 | 1,319.323 | 17.86 | 0.8128 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.96 | Call | | | 134.17060 | 114.595 | 17.87 | 0.1854 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.96 | Put | | | 1,269.17060 | 1,327.995 | 17.87 | 0.8146 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.58 | Call | | | 324.44400 | 298.402 | 16.78 | 0.3426 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.58 | Put | | | 938.84400 | 992.701 | 16.78 | 0.6574 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.59 | Call | | | 321.82990 | 295.967 | 16.79 | 0.3404 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.59 | Put | | | 946.22990 | 1,000.267 | 16.79 | 0.6596 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.57 | Call | | | 327.08260 | 300.853 | 16.76 | 0.3449 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.57 | Put | | | 931.48260 | 985.153 | 16.76 | 0.6551 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 238 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.29540 | | 1.30050 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Future | | | 1.31710 | | 1.32220 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Future | | | 1.33390 | | 1.33880 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.42 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.42 | Put | | | 1,195.00000 | 1,246.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.43 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.43 | Put | | | 1,295.00000 | 1,346.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.44 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.44 | Put | | | 1,395.00000 | 1,446.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.38 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.38 | Put | | | 578.00000 | 629.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.39 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.39 | Put | | | 678.00000 | 729.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.40 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.40 | Put | | | 778.00000 | 829.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Option | 1.36 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Option | 1.36 | Put | | | 212.00000 | 261.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Option | 1.37 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Option | 1.37 | Put | | | 312.00000 | 361.000 | | 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 18/09/2017 Foreign Exchange Option | 1.38 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R On 18/09/2017 Foreign Exchange Option | 1.38 | Put | | | 412.00000 | 461.000 | | 1.0000 | 0.00 | 0 | 0 |
| Total PULA / R Option | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO £On 13/03/2017 Foreign Exchange Future | | | 1.22530 | | 1.22370 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £On 19/06/2017 Foreign Exchange Future | | | 1.22820 | | 1.22660 | | | 0.0000 | 0.00 | 0 | 8,095 |
| QUANTO £On 18/09/2017 Foreign Exchange Future | | | 1.23120 | | 1.22970 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ Future | | | | | | | | | 0.00 | 0 | 8,095 |
| Total QUANTO £ / \$ | | | | | | | | | 0.00 | 0 | 8,095 |
| QUANTO €On 13/03/2017 Foreign Exchange Future | | | 1.04920 | | 1.04410 | | | 0.0000 | 0.00 | 0 | 12 |
| QUANTO €On 19/06/2017 Foreign Exchange Future | | | 1.05450 | | 1.04930 | | | 0.0000 | 0.00 | 0 | 25,352 |
| QUANTO €On 18/09/2017 Foreign Exchange Future | | | 1.05960 | | 1.05450 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | 0.00 | 0 | 25,364 |
| Total QUANTO € / \$ | | | | | | | | | 0.00 | 0 | 25,364 |
| RAIN On 13/03/2017 Foreign Exchange Future | | | 22,827.19000 | | 23,079.41000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R On 13/03/2017 Foreign Exchange Future | | | 9.54750 | | 9.67070 | | | 0.0000 | 0.00 | 0 | 36 |
| SGD / R On 19/06/2017 Foreign Exchange Future | | | 9.72110 | | 9.84770 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | 0.00 | 0 | 36 |
| SGD / R On 13/03/2017 Foreign Exchange Option | 10.99 | Call | | | 20.71890 | 16.006 | 18.50 | 0.0497 | 0.00 | 0 | 0 |
| SGD / R On 13/03/2017 Foreign Exchange Option | 10.99 | Put | | | 1,340.01890 | 1,458.506 | 18.50 | 0.9503 | 0.00 | 0 | 0 |
| SGD / R On 13/03/2017 Foreign Exchange Option | 11.00 | Call | | | 20.37810 | 15.779 | 18.54 | 0.0490 | 0.00 | 0 | 0 |
| SGD / R On 13/03/2017 Foreign Exchange Option | 11.00 | Put | | | 1,349.67810 | 1,468.279 | 18.54 | 0.9510 | 0.00 | 0 | 0 |
| SGD / R On 13/03/2017 Foreign Exchange Option | 11.01 | Call | | | 20.04430 | 15.556 | 18.58 | 0.0483 | 0.00 | 0 | 0 |
| SGD / R On 13/03/2017 Foreign Exchange Option | 11.01 | Put | | | 1,359.34430 | 1,478.056 | 18.58 | 0.9517 | 0.00 | 0 | 0 |
| SGD / R On 19/06/2017 Foreign Exchange Option | 10.51 | Call | | | 189.57410 | 158.270 | 16.12 | 0.2579 | 0.00 | 0 | 0 |
| SGD / R On 19/06/2017 Foreign Exchange Option | 10.51 | Put | | | 851.87410 | 947.170 | 16.12 | 0.7421 | 0.00 | 0 | 0 |
| SGD / R On 19/06/2017 Foreign Exchange Option | 10.52 | Call | | | 187.39050 | 156.425 | 16.14 | 0.2554 | 0.00 | 0 | 0 |
| SGD / R On 19/06/2017 Foreign Exchange Option | 10.52 | Put | | | 859.69050 | 955.325 | 16.14 | 0.7446 | 0.00 | 0 | 0 |
| SGD / R On 19/06/2017 Foreign Exchange Option | 10.53 | Call | | | 185.23360 | 154.604 | 16.15 | 0.2529 | 0.00 | 0 | 0 |
| SGD / R On 19/06/2017 Foreign Exchange Option | 10.53 | Put | | | 867.53360 | 963.504 | 16.15 | 0.7471 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | 0.00 | 0 | 36 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| TRY / R | On | 13/03/2017 | Foreign Exchange Future | | | 3.86450 | | 3.90150 | | | 0.0000 | 0.00 | 0 | 83 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Future | | | 3.84500 | | 3.88080 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 83 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.86 | Call | | | 4.60190 | 5.292 | 26.41 | 0.0309 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.86 | Put | | | 963.10190 | 1,000.792 | 26.41 | 0.9691 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.87 | Call | | | 4.59740 | 5.307 | 26.61 | 0.0307 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.87 | Put | | | 973.09740 | 1,010.807 | 26.61 | 0.9693 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.88 | Call | | | 4.59390 | 5.322 | 26.82 | 0.0306 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.88 | Put | | | 983.09390 | 1,020.822 | 26.82 | 0.9694 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.26 | Call | | | 65.86420 | 56.981 | 18.00 | 0.2213 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.26 | Put | | | 445.06420 | 471.981 | 18.00 | 0.7787 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.27 | Call | | | 64.07520 | 55.342 | 18.03 | 0.2161 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.27 | Put | | | 453.27520 | 480.342 | 18.03 | 0.7839 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.28 | Call | | | 62.33190 | 53.747 | 18.05 | 0.2110 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.28 | Put | | | 461.53190 | 488.747 | 18.05 | 0.7890 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 83 |
| ZMW / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.35890 | | 1.37570 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 19/06/2017 | Foreign Exchange Future | | | 1.30770 | | 1.31430 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/09/2017 | Foreign Exchange Future | | | 1.25150 | | 1.26340 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | | | | 172,745,503.60 | 12,458 | 1,026,867 |
| Total Options | | | | | | | | | | | | 5,676,655.14 | 23,680 | 1,240,499 |
| Grand Total: | | | | | | | | | | | | 178,422,158.74 | 36,138 | 2,267,366 |