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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/03/2017

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 16/03/2017 Foreign Exchange Future | | | 13.04240 | | 13.18240 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 17/03/2017 Foreign Exchange Future | | | 13.04240 | | 13.18240 | | | 0.0000 | 0.00 | 0 | 3,634 |
| \$ / R On 27/03/2017 Foreign Exchange Future | | | 13.05620 | | 13.20350 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 29/03/2017 Foreign Exchange Future | | | 13.06130 | | 13.20820 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 31/03/2017 Foreign Exchange Future | | | 13.06640 | | 13.21300 | | | 0.0000 | 209,062.40 | 16 | 6,621 |
| \$ / R On 03/04/2017 Foreign Exchange Future | | | 13.07410 | | 13.22010 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 10/04/2017 Foreign Exchange Future | | | 13.09190 | | 13.23670 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 11/04/2017 Foreign Exchange Future | | | 13.09450 | | 13.23910 | | | 0.0000 | 0.00 | 0 | 40 |
| \$ / R On 12/04/2017 Foreign Exchange Future | | | 13.09700 | | 13.24140 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/04/2017 Foreign Exchange Future | | | 13.09960 | | 13.24380 | | | 0.0000 | 0.00 | 0 | 722 |
| \$ / R On 18/04/2017 Foreign Exchange Future | | | 13.11240 | | 13.25570 | | | 0.0000 | 0.00 | 0 | 1,450 |
| \$ / R On 21/04/2017 Foreign Exchange Future | | | 13.11910 | | 13.26250 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 25/04/2017 Foreign Exchange Future | | | 13.12800 | | 13.27170 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 28/04/2017 Foreign Exchange Future | | | 13.13480 | | 13.27860 | | | 0.0000 | 0.00 | 0 | 2,074 |
| \$ / R On 04/05/2017 Foreign Exchange Future | | | 13.14820 | | 13.29240 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 11/05/2017 Foreign Exchange Future | | | 13.16390 | | 13.30840 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 26/05/2017 Foreign Exchange Future | | | 13.19700 | | 13.34200 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 19/06/2017 Foreign Exchange Future | | | 13.24950 | | 13.39490 | | | 0.0000 | 237,391,291.50 | 17,917 | 489,693 |
| \$ / R On 28/06/2017 Foreign Exchange Future | | | 13.26970 | | 13.41550 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 30/06/2017 Foreign Exchange Future | | | 13.27420 | | 13.42010 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 12/07/2017 Foreign Exchange Future | | | 13.30130 | | 13.44750 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| \$ / R | On | 21/07/2017 | Foreign Exchange Future | | | 13.32150 | | 13.46810 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 25/07/2017 | Foreign Exchange Future | | | 13.33050 | | 13.47720 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Future | | | 13.33500 | | 13.48180 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2017 | Foreign Exchange Future | | | 13.34410 | | 13.49090 | | | 0.0000 | 0.00 | 0 | 2,274 |
| \$ / R | On | 11/08/2017 | Foreign Exchange Future | | | 13.36880 | | 13.51610 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Future | | | 13.40940 | | 13.55730 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 13.45440 | | 13.60300 | | | 0.0000 | 80,726.40 | 6 | 24,791 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Future | | | 13.47440 | | 13.62340 | | | 0.0000 | 0.00 | 0 | 415 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Future | | | 13.53240 | | 13.68220 | | | 0.0000 | 0.00 | 0 | 334 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Future | | | 13.54130 | | 13.69130 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2017 | Foreign Exchange Future | | | 13.57920 | | 13.72980 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Future | | | 13.61260 | | 13.76370 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 13.65710 | | 13.80900 | | | 0.0000 | 682,855.00 | 50 | 17,690 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Future | | | 13.66590 | | 13.81790 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Future | | | 13.78140 | | 13.93590 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Future | | | 13.78580 | | 13.94040 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 13.85560 | | 14.01170 | | | 0.0000 | 0.00 | 0 | 170 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Future | | | 13.93720 | | 14.09430 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Future | | | 13.97250 | | 14.13010 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Future | | | 13.98130 | | 14.13900 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 14.05630 | | 14.21500 | | | 0.0000 | 0.00 | 0 | 2,415 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Future | | | 14.17980 | | 14.34010 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 14.25700 | | 14.41830 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Future | | | 14.38280 | | 14.54570 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 14.45110 | | 14.61500 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Future | | | 14.58570 | | 14.75130 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 14.65850 | | 14.82500 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 238,363,935.30 | 17,989 | 553,023 |
| \$ / R | On | 16/03/2017 | Foreign Exchange Option | 13.92 | Put | | | 738.90070 | 877.980 | 46.54 | 0.9961 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2017 | Foreign Exchange Option | 13.92 | Call | | | 1.30070 | 0.380 | 46.54 | 0.0039 | 0.00 | 0 | 20,000 |
| \$ / R | On | 17/03/2017 | Foreign Exchange Option | 13.00 | Call | | | 211.35920 | 104.940 | 21.33 | 0.5848 | 0.00 | 0 | 0 |
| \$ / R | On | 17/03/2017 | Foreign Exchange Option | 13.00 | Put | | | 28.95920 | 62.540 | 21.33 | 0.4152 | 0.00 | 0 | 15,000 |
| \$ / R | On | 17/03/2017 | Foreign Exchange Option | 13.05 | Put | | | 38.63360 | 82.857 | 20.51 | 0.5123 | 0.00 | 0 | 0 |
| \$ / R | On | 17/03/2017 | Foreign Exchange Option | 13.05 | Call | | | 171.03360 | 75.257 | 20.51 | 0.4877 | 0.00 | 0 | 0 |
| \$ / R | On | 17/03/2017 | Foreign Exchange Option | 12.75 | Call | | | 439.21140 | 305.888 | 25.43 | 0.8876 | 0.00 | 0 | 0 |
| \$ / R | On | 17/03/2017 | Foreign Exchange Option | 12.75 | Put | | | 6.81140 | 13.488 | 25.43 | 0.1124 | 0.00 | 0 | 15,000 |
| \$ / R | On | 17/03/2017 | Foreign Exchange Option | 13.75 | Put | | | 572.82410 | 709.815 | 34.07 | 0.9813 | 0.00 | 0 | 0 |
| \$ / R | On | 17/03/2017 | Foreign Exchange Option | 13.75 | Call | | | 5.22410 | 2.215 | 34.07 | 0.0187 | 0.00 | 0 | 15,000 |
| \$ / R | On | 27/03/2017 | Foreign Exchange Option | 13.12 | Put | | | 106.16960 | 172.163 | 14.57 | 0.5680 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2017 | Foreign Exchange Option | 13.12 | Call | | | 189.66960 | 108.363 | 14.57 | 0.4320 | 0.00 | 0 | 20,000 |
| \$ / R | On | 29/03/2017 | Foreign Exchange Option | 15.44 | Put | | | 2,232.33510 | 2,379.094 | 29.14 | 0.9982 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2017 | Foreign Exchange Option | 15.44 | Call | | | 0.53510 | 0.394 | 29.14 | 0.0018 | 0.00 | 0 | 60 |
| \$ / R | On | 29/03/2017 | Foreign Exchange Option | 13.50 | Put | | | 352.94500 | 467.948 | 15.66 | 0.8558 | 0.00 | 0 | 60 |
| \$ / R | On | 29/03/2017 | Foreign Exchange Option | 13.50 | Call | | | 61.14500 | 29.248 | 15.66 | 0.1442 | 0.00 | 0 | 0 |
| \$ / R | On | 31/03/2017 | Foreign Exchange Option | 14.62 | Put | | | 1,410.29590 | 1,555.829 | 23.02 | 0.9895 | 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 | 31/03/2017 | Foreign Exchange Option | 14.62 | Call | | 3.29590 | 2.229 | 23.02 | 0.0105 | 0.00 | 0 | 0 |
| \$ / R | On | 03/04/2017 | Foreign Exchange Option | 13.23 | Put | | 184.35940 | 266.121 | 14.82 | 0.6307 | 0.00 | 0 | 0 |
| \$ / R | On | 03/04/2017 | Foreign Exchange Option | 13.23 | Call | | 174.45940 | 110.221 | 14.82 | 0.3693 | 0.00 | 0 | 15,400 |
| \$ / R | On | 03/04/2017 | Foreign Exchange Option | 13.14 | Put | | 139.45420 | 207.382 | 14.45 | 0.5541 | 0.00 | 0 | 0 |
| \$ / R | On | 03/04/2017 | Foreign Exchange Option | 13.14 | Call | | 219.55420 | 141.482 | 14.45 | 0.4459 | 0.00 | 0 | 0 |
| \$ / R | On | 03/04/2017 | Foreign Exchange Option | 13.08 | Call | | 254.52400 | 167.125 | 14.29 | 0.5010 | 0.00 | 0 | 0 |
| \$ / R | On | 03/04/2017 | Foreign Exchange Option | 13.08 | Put | | 114.42400 | 173.025 | 14.29 | 0.4990 | 0.00 | 0 | 15,400 |
| \$ / R | On | 10/04/2017 | Foreign Exchange Option | 14.00 | Put | | 801.51990 | 930.458 | 17.68 | 0.9189 | 0.00 | 0 | 0 |
| \$ / R | On | 10/04/2017 | Foreign Exchange Option | 14.00 | Call | | 38.21990 | 22.358 | 17.68 | 0.0811 | 0.00 | 0 | 1,000 |
| \$ / R | On | 10/04/2017 | Foreign Exchange Option | 13.50 | Put | | 383.04570 | 487.415 | 16.07 | 0.7562 | 0.00 | 0 | 0 |
| \$ / R | On | 10/04/2017 | Foreign Exchange Option | 13.50 | Call | | 119.74570 | 79.315 | 16.07 | 0.2438 | 0.00 | 0 | 1,000 |
| \$ / R | On | 10/04/2017 | Foreign Exchange Option | 13.75 | Put | | 582.32030 | 702.486 | 17.13 | 0.8531 | 0.00 | 0 | 0 |
| \$ / R | On | 10/04/2017 | Foreign Exchange Option | 13.75 | Call | | 69.02030 | 44.386 | 17.13 | 0.1469 | 0.00 | 0 | 2,100 |
| \$ / R | On | 11/04/2017 | Foreign Exchange Option | 13.94 | Put | | 749.00060 | 874.756 | 17.64 | 0.8997 | 0.00 | 0 | 0 |
| \$ / R | On | 11/04/2017 | Foreign Exchange Option | 13.94 | Call | | 48.10060 | 29.256 | 17.64 | 0.1003 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 17.02 | Put | | 3,779.72510 | 3,924.208 | 34.21 | 0.9967 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 17.02 | Call | | 1.12510 | 1.208 | 34.21 | 0.0033 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.95 | Call | | 50.02190 | 31.436 | 17.77 | 0.1043 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.95 | Put | | 758.62190 | 884.436 | 17.77 | 0.8957 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.78 | Put | | 610.70080 | 730.297 | 17.25 | 0.8508 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.78 | Call | | 72.10080 | 47.297 | 17.25 | 0.1492 | 0.00 | 0 | 2,000 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.66 | Put | | 511.35280 | 624.863 | 16.79 | 0.8111 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.66 | Call | | 92.75280 | 61.863 | 16.79 | 0.1889 | 0.00 | 0 | 1,269 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Option | 13.94 | Put | | 750.96730 | 875.385 | 17.79 | 0.8878 | 0.00 | 0 | 0 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Option | 13.94 | Call | | 54.76730 | 34.985 | 17.79 | 0.1122 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2017 | Foreign Exchange Option | 14.39 | Put | | 1,162.53800 | 1,295.961 | 19.00 | 0.9423 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2017 | Foreign Exchange Option | 14.39 | Call | | 28.23800 | 18.361 | 19.00 | 0.0577 | 0.00 | 0 | 0 |
| \$ / R | On | 21/04/2017 | Foreign Exchange Option | 14.31 | Put | | 1,087.76010 | 1,217.939 | 18.84 | 0.9220 | 0.00 | 0 | 0 |
| \$ / R | On | 21/04/2017 | Foreign Exchange Option | 14.31 | Call | | 40.26010 | 27.039 | 18.84 | 0.0780 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.06 | Put | | 1,800.55380 | 1,939.643 | 20.26 | 0.9766 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.06 | Call | | 12.25380 | 7.643 | 20.26 | 0.0234 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.80 | Call | | 115.32100 | 82.767 | 17.19 | 0.2011 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.80 | Put | | 643.62100 | 754.767 | 17.19 | 0.7989 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.50 | Call | | 188.56010 | 138.951 | 16.15 | 0.3124 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.50 | Put | | 416.86010 | 510.951 | 16.15 | 0.6876 | 0.00 | 0 | 60 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.69 | Put | | 2,421.98470 | 2,564.230 | 21.48 | 0.9927 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.69 | Call | | 3.68470 | 2.230 | 21.48 | 0.0073 | 0.00 | 0 | 60 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 16.67 | Put | | 3,400.50660 | 3,543.997 | 27.43 | 0.9947 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 16.67 | Call | | 2.20660 | 1.997 | 27.43 | 0.0053 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 14.10 | Call | | 69.37130 | 48.344 | 18.09 | 0.1255 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 14.10 | Put | | 897.67130 | 1,020.344 | 18.09 | 0.8745 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.00 | Call | | 13.75200 | 8.611 | 20.15 | 0.0262 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.00 | Put | | 1,742.05200 | 1,880.611 | 20.15 | 0.9738 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2017 | Foreign Exchange Option | 14.23 | Put | | 1,014.71640 | 1,139.775 | 18.49 | 0.8880 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2017 | Foreign Exchange Option | 14.23 | Call | | 63.31640 | 44.575 | 18.49 | 0.1120 | 0.00 | 0 | 0 |
| \$ / R | On | 04/05/2017 | Foreign Exchange Option | 13.65 | Put | | 540.06820 | 639.372 | 16.66 | 0.7179 | 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 | 04/05/2017 | Foreign Exchange Option | 13.65 | Call | | | 182.46820 | 137.572 | 16.66 | 0.2821 | 0.00 | 0 | 1,500 |
| \$ / R | On | 11/05/2017 | Foreign Exchange Option | 13.52 | Put | | | 460.10320 | 549.000 | 16.26 | 0.6493 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2017 | Foreign Exchange Option | 13.52 | Call | | | 248.50320 | 192.900 | 16.26 | 0.3507 | 0.00 | 0 | 0 |
| \$ / R | On | 26/05/2017 | Foreign Exchange Option | 13.50 | Put | | | 466.38200 | 551.781 | 16.12 | 0.6107 | 0.00 | 0 | 60 |
| \$ / R | On | 26/05/2017 | Foreign Exchange Option | 13.50 | Call | | | 308.38200 | 248.781 | 16.12 | 0.3893 | 0.00 | 0 | 0 |
| \$ / R | On | 26/05/2017 | Foreign Exchange Option | 15.97 | Put | | | 2,642.22390 | 2,782.802 | 20.88 | 0.9778 | 0.00 | 0 | 0 |
| \$ / R | On | 26/05/2017 | Foreign Exchange Option | 15.97 | Call | | | 14.22390 | 9.802 | 20.88 | 0.0222 | 0.00 | 0 | 60 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Call | | | 53.85890 | 42.624 | 20.39 | 0.0721 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Put | | | 2,178.95890 | 2,313.124 | 20.39 | 0.9279 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Call | | | 53.34110 | 42.206 | 20.40 | 0.0714 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Put | | | 2,188.44110 | 2,322.706 | 20.40 | 0.9286 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Call | | | 54.38210 | 43.047 | 20.37 | 0.0727 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.45 | Call | | | 404.32820 | 337.975 | 15.78 | 0.4423 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.13 | Call | | | 555.91140 | 469.009 | 15.07 | 0.5619 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.13 | Put | | | 291.01140 | 349.509 | 15.07 | 0.4381 | 349,509.20 | 1,000 | 500 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.90 | Put | | | 196.38060 | 241.414 | 14.64 | 0.3470 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.80 | Put | | | 692.49860 | 788.653 | 16.71 | 0.6672 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.80 | Call | | | 287.39860 | 238.153 | 16.71 | 0.3328 | 238,152.70 | 1,000 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.36 | Put | | | 0.00000 | 480.401 | 15.54 | 0.5257 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.36 | Call | | | 0.00000 | 369.901 | 15.54 | 0.4743 | 369,900.80 | 1,000 | 1,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.45 | Put | | | 459.42820 | 538.475 | 15.78 | 0.5577 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.00 | Call | | | 89.96560 | 72.030 | 19.45 | 0.1163 | 0.00 | 0 | 4,600 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.80 | Call | | | 756.98420 | 650.951 | 14.46 | 0.6923 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.80 | Put | | | 162.08420 | 201.451 | 14.46 | 0.3077 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.16 | Call | | | 0.00000 | 454.728 | 15.12 | 0.5502 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.16 | Put | | | 0.00000 | 365.228 | 15.12 | 0.4498 | 365,227.70 | 1,000 | 1,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.90 | Call | | | 691.28060 | 590.914 | 14.64 | 0.6530 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.15 | Call | | | 77.44140 | 61.779 | 19.72 | 0.1012 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.50 | Put | | | 490.22480 | 571.938 | 15.91 | 0.5748 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.50 | Call | | | 385.12480 | 321.438 | 15.91 | 0.4252 | 0.00 | 0 | 4,500 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.70 | Put | | | 621.94780 | 713.591 | 16.44 | 0.6384 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.70 | Call | | | 316.84780 | 263.091 | 16.44 | 0.3616 | 0.00 | 0 | 500 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.00 | Put | | | 1,695.06560 | 1,822.530 | 19.45 | 0.8837 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.71 | Put | | | 135.20780 | 169.164 | 14.29 | 0.2730 | 0.00 | 0 | 17,600 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.13 | Call | | | 208.59450 | 171.507 | 17.55 | 0.2515 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.13 | Put | | | 943.69450 | 1,052.007 | 17.55 | 0.7485 | 0.00 | 0 | 17,600 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.39 | Put | | | 423.90880 | 499.442 | 15.62 | 0.5365 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.39 | Call | | | 428.80880 | 358.942 | 15.62 | 0.4635 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.15 | Put | | | 1,832.54140 | 1,962.279 | 19.72 | 0.8988 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.40 | Call | | | 60.52110 | 48.015 | 20.17 | 0.0804 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.00 | Call | | | 236.67510 | 195.290 | 17.23 | 0.2812 | 0.00 | 0 | 500 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.00 | Put | | | 841.77510 | 945.790 | 17.23 | 0.7188 | 0.00 | 0 | 69,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.69 | Put | | | 615.05400 | 706.232 | 16.42 | 0.6355 | 0.00 | 0 | 250 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.69 | Call | | | 319.95400 | 265.732 | 16.42 | 0.3645 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.71 | Call | | | 820.10780 | 708.664 | 14.29 | 0.7270 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.00 | Call | | | 34.22130 | 26.694 | 21.22 | 0.0466 | 0.00 | 0 | 5,000 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.33 | Call | | 171.90470 | 140.816 | 18.04 | 0.2116 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.33 | Put | | 1,107.00470 | 1,221.316 | 18.04 | 0.7884 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.26 | Put | | 1,048.98820 | 1,161.315 | 17.87 | 0.7752 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.26 | Call | | 183.88820 | 150.815 | 17.87 | 0.2248 | 0.00 | 0 | 3,156 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.40 | Put | | 2,065.62110 | 2,198.515 | 20.17 | 0.9196 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.87 | Put | | 743.56780 | 842.696 | 16.90 | 0.6861 | 0.00 | 0 | 30,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.86 | Put | | 2,504.07110 | 2,641.149 | 21.00 | 0.9470 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.86 | Call | | 38.97110 | 30.649 | 21.00 | 0.0530 | 0.00 | 0 | 30,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.20 | Put | | 2,833.13920 | 2,972.142 | 21.49 | 0.9616 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.20 | Call | | 28.03920 | 21.642 | 21.49 | 0.0384 | 0.00 | 0 | 69,520 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.00 | Put | | 2,639.32130 | 2,777.194 | 21.22 | 0.9534 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.83 | Put | | 714.22240 | 811.668 | 16.79 | 0.6754 | 0.00 | 0 | 2,280 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.18 | Call | | 198.69700 | 163.205 | 17.67 | 0.2409 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.18 | Put | | 983.79700 | 1,093.705 | 17.67 | 0.7591 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.85 | Put | | 2,494.43820 | 2,631.443 | 20.98 | 0.9465 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.85 | Call | | 39.33820 | 30.943 | 20.98 | 0.0535 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.87 | Call | | 268.46780 | 222.196 | 16.90 | 0.3139 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Put | | 927.79780 | 1,035.454 | 17.50 | 0.7441 | 0.00 | 0 | 2,850 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Put | | 2,891.38800 | 3,030.831 | 21.57 | 0.9637 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Call | | 26.28800 | 20.331 | 21.57 | 0.0363 | 0.00 | 0 | 2,850 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.50 | Put | | 1,251.29860 | 1,369.956 | 18.46 | 0.8174 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.50 | Call | | 146.19860 | 119.456 | 18.46 | 0.1826 | 0.00 | 0 | 42,100 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.83 | Call | | 279.12240 | 231.168 | 16.79 | 0.3246 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.65 | Call | | 1.28660 | 0.982 | 22.95 | 0.0022 | 0.00 | 0 | 150 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.23 | Call | | 189.29850 | 155.337 | 17.80 | 0.2307 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.23 | Put | | 1,024.39850 | 1,135.837 | 17.80 | 0.7693 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.10 | Put | | 2,736.32530 | 2,874.529 | 21.36 | 0.9577 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.10 | Call | | 31.22530 | 24.029 | 21.36 | 0.0423 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Call | | 212.69780 | 174.954 | 17.50 | 0.2559 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.15 | Call | | 2.71740 | 2.099 | 22.95 | 0.0045 | 0.00 | 0 | 1,297 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.00 | Call | | 629.72350 | 535.172 | 14.83 | 0.6133 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.00 | Put | | 234.82350 | 285.672 | 14.83 | 0.3867 | 0.00 | 0 | 69,520 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.05 | Call | | 3.14560 | 2.436 | 22.95 | 0.0051 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.05 | Put | | 4,658.24560 | 4,802.936 | 22.95 | 0.9949 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.65 | Put | | 5,256.38660 | 5,401.482 | 22.95 | 0.9978 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.78 | Put | | 2,427.11270 | 2,563.587 | 20.85 | 0.9431 | 0.00 | 0 | 3,155 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 19.71 | Put | | 6,315.34300 | 6,460.681 | 22.95 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 19.71 | Call | | 0.24300 | 0.181 | 22.95 | 0.0005 | 0.00 | 0 | 3,155 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.73 | Put | | 3,351.02020 | 3,493.066 | 22.19 | 0.9769 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.73 | Call | | 15.92020 | 12.566 | 22.19 | 0.0231 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.15 | Put | | 4,757.81740 | 4,902.600 | 22.95 | 0.9955 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Put | | 2,169.48210 | 2,303.547 | 20.37 | 0.9273 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.89 | Call | | 100.49900 | 80.688 | 19.26 | 0.1287 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.89 | Put | | 1,595.59900 | 1,721.188 | 19.26 | 0.8713 | 0.00 | 0 | 1,297 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.50 | Call | | 54.91200 | 43.475 | 20.35 | 0.0734 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.50 | Put | | 2,160.01200 | 2,293.975 | 20.35 | 0.9266 | 0.00 | 0 | 150 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.78 | Call | | | 42.01270 | 33.087 | 20.85 | 0.0569 | 0.00 | 0 | 19,880 |
| \$ / R | On | 28/06/2017 | Foreign Exchange Option | 13.50 | Put | | | 501.13270 | 581.364 | 15.96 | 0.5628 | 0.00 | 0 | 60 |
| \$ / R | On | 28/06/2017 | Foreign Exchange Option | 13.50 | Call | | | 416.63270 | 351.064 | 15.96 | 0.4372 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2017 | Foreign Exchange Option | 16.24 | Put | | | 2,858.37340 | 2,996.375 | 21.33 | 0.9562 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2017 | Foreign Exchange Option | 16.24 | Call | | | 33.87340 | 26.074 | 21.33 | 0.0438 | 0.00 | 0 | 60 |
| \$ / R | On | 30/06/2017 | Foreign Exchange Option | 13.70 | Put | | | 632.89860 | 722.156 | 16.47 | 0.6216 | 0.00 | 0 | 0 |
| \$ / R | On | 30/06/2017 | Foreign Exchange Option | 13.70 | Call | | | 352.99860 | 296.356 | 16.47 | 0.3784 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 17.98 | Put | | | 4,538.48470 | 4,682.968 | 21.45 | 0.9918 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 17.98 | Call | | | 5.98470 | 4.268 | 21.45 | 0.0082 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 13.95 | Call | | | 314.54240 | 265.463 | 17.01 | 0.3293 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 13.95 | Put | | | 817.04240 | 914.163 | 17.01 | 0.6707 | 0.00 | 0 | 1,000 |
| \$ / R | On | 21/07/2017 | Foreign Exchange Option | 14.56 | Put | | | 1,300.51400 | 1,414.462 | 18.35 | 0.7775 | 0.00 | 0 | 0 |
| \$ / R | On | 21/07/2017 | Foreign Exchange Option | 14.56 | Call | | | 208.61400 | 175.962 | 18.35 | 0.2225 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2017 | Foreign Exchange Option | 13.20 | Call | | | 642.54940 | 556.039 | 15.34 | 0.5607 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2017 | Foreign Exchange Option | 13.20 | Put | | | 365.34940 | 425.539 | 15.34 | 0.4393 | 0.00 | 0 | 2,000 |
| \$ / R | On | 25/07/2017 | Foreign Exchange Option | 14.30 | Put | | | 1,088.50040 | 1,194.613 | 17.72 | 0.7276 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2017 | Foreign Exchange Option | 14.30 | Call | | | 265.70040 | 225.113 | 17.72 | 0.2724 | 0.00 | 0 | 2,000 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Option | 16.53 | Put | | | 3,092.44710 | 3,228.316 | 20.74 | 0.9502 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Option | 16.53 | Call | | | 44.24710 | 33.316 | 20.74 | 0.0498 | 0.00 | 0 | 60 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Option | 13.50 | Put | | | 527.76890 | 603.827 | 15.95 | 0.5314 | 0.00 | 0 | 60 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Option | 13.50 | Call | | | 509.56890 | 438.827 | 15.95 | 0.4686 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2017 | Foreign Exchange Option | 13.72 | Put | | | 668.07340 | 752.986 | 16.41 | 0.5889 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2017 | Foreign Exchange Option | 13.72 | Call | | | 438.97340 | 377.087 | 16.41 | 0.4111 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2017 | Foreign Exchange Option | 13.75 | Put | | | 695.24000 | 779.722 | 16.47 | 0.5849 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2017 | Foreign Exchange Option | 13.75 | Call | | | 461.34000 | 398.522 | 16.47 | 0.4151 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Option | 13.50 | Put | | | 551.68640 | 623.361 | 15.90 | 0.5035 | 0.00 | 0 | 60 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Option | 13.50 | Call | | | 608.98640 | 532.761 | 15.90 | 0.4965 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Option | 16.84 | Put | | | 3,350.97290 | 3,487.424 | 21.67 | 0.9307 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Option | 16.84 | Call | | | 68.27290 | 56.824 | 21.67 | 0.0693 | 0.00 | 0 | 60 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.75 | Call | | | 566.56110 | 497.989 | 16.36 | 0.4494 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.75 | Put | | | 713.56110 | 793.589 | 16.36 | 0.5506 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.75 | Call | | | 1,082.81910 | 969.718 | 14.63 | 0.7143 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.75 | Put | | | 229.81910 | 265.318 | 14.63 | 0.2857 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.76 | Call | | | 562.90270 | 494.693 | 16.37 | 0.4471 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.80 | Put | | | 245.97610 | 283.427 | 14.68 | 0.2990 | 0.00 | 0 | 3,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Call | | | 69.25530 | 58.623 | 22.51 | 0.0657 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Put | | | 3,846.25530 | 3,984.223 | 22.51 | 0.9343 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Call | | | 68.95490 | 58.360 | 22.53 | 0.0654 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Put | | | 3,855.95490 | 3,993.960 | 22.53 | 0.9346 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.20 | Call | | | 424.00080 | 370.654 | 17.22 | 0.3535 | 0.00 | 0 | 90 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Call | | | 69.55760 | 58.885 | 22.49 | 0.0660 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Put | | | 3,836.55760 | 3,974.485 | 22.49 | 0.9340 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.14 | Call | | | 844.16850 | 749.653 | 15.25 | 0.6069 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.14 | Put | | | 381.16850 | 435.253 | 15.25 | 0.3931 | 0.00 | 0 | 90 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.80 | Call | | | 1,048.97610 | 937.827 | 14.68 | 0.7010 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.69 | Call | | | 312.79910 | 272.518 | 18.19 | 0.2710 | 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 | 18/09/2017 | Foreign Exchange Option | 13.50 | Put | | 564.20720 | 633.798 | 15.88 | 0.4892 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.50 | Call | | 667.20720 | 588.198 | 15.88 | 0.5108 | 0.00 | 0 | 5,480 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.00 | Put | | 2,535.88700 | 2,664.056 | 20.16 | 0.8704 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.00 | Call | | 138.88700 | 118.456 | 20.16 | 0.1296 | 0.00 | 0 | 3,680 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.20 | Put | | 1,021.00080 | 1,116.254 | 17.22 | 0.6465 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.40 | Put | | 509.67140 | 574.739 | 15.70 | 0.4633 | 0.00 | 0 | 500 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.00 | Put | | 3,479.20900 | 3,615.501 | 21.85 | 0.9218 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.00 | Call | | 82.20900 | 69.901 | 21.85 | 0.0782 | 0.00 | 0 | 650 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.47 | Call | | 357.88660 | 312.284 | 17.75 | 0.3053 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.47 | Put | | 1,224.88660 | 1,327.884 | 17.75 | 0.6947 | 0.00 | 0 | 150 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.69 | Put | | 1,399.79910 | 1,508.118 | 18.19 | 0.7290 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.80 | Call | | 90.40660 | 77.056 | 21.51 | 0.0860 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.00 | Call | | 923.27150 | 822.801 | 15.02 | 0.6456 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.00 | Put | | 320.27150 | 368.401 | 15.02 | 0.3544 | 0.00 | 0 | 3,099 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Put | | 4,444.83920 | 4,582.538 | 22.72 | 0.9563 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Call | | 47.83920 | 36.938 | 22.72 | 0.0437 | 0.00 | 0 | 3,099 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.40 | Call | | 712.67140 | 629.139 | 15.70 | 0.5367 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.32 | Put | | 1,109.91110 | 1,208.895 | 17.46 | 0.6688 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.03 | Put | | 3,508.06810 | 3,644.508 | 21.90 | 0.9229 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.03 | Call | | 81.06810 | 68.908 | 21.90 | 0.0771 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.22 | Call | | 418.62760 | 365.926 | 17.26 | 0.3497 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.22 | Put | | 1,035.62760 | 1,131.526 | 17.26 | 0.6503 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.80 | Put | | 3,287.40660 | 3,422.656 | 21.51 | 0.9140 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.76 | Put | | 719.90270 | 800.293 | 16.37 | 0.5529 | 0.00 | 0 | 960 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Put | | 986,397.00000 | 986,545.600 | 22.72 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Call | | 0.00000 | 0.000 | 22.72 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.40 | Put | | 2,907.43260 | 3,040.186 | 20.82 | 0.8951 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.40 | Call | | 110.43260 | 94.586 | 20.82 | 0.1049 | 0.00 | 0 | 960 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.32 | Call | | 392.91110 | 343.295 | 17.46 | 0.3312 | 0.00 | 0 | 0 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Option | 13.50 | Put | | 570.87550 | 640.153 | 15.92 | 0.4832 | 0.00 | 0 | 60 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Option | 13.50 | Call | | 694.27550 | 614.553 | 15.92 | 0.5168 | 0.00 | 0 | 0 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Option | 17.13 | Put | | 3,594.25730 | 3,731.210 | 22.15 | 0.9189 | 0.00 | 0 | 0 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Option | 17.13 | Call | | 87.65730 | 75.610 | 22.15 | 0.0811 | 0.00 | 0 | 60 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.81 | Put | | 1,493.42080 | 1,601.594 | 18.33 | 0.7121 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.81 | Call | | 365.62080 | 323.994 | 18.33 | 0.2879 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 17.45 | Put | | 3,864.61080 | 4,003.475 | 22.62 | 0.9091 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 17.45 | Call | | 105.91080 | 94.775 | 22.62 | 0.0909 | 0.00 | 0 | 60 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.50 | Put | | 589.71240 | 657.879 | 15.99 | 0.4653 | 0.00 | 0 | 60 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.50 | Call | | 781.01240 | 699.179 | 15.99 | 0.5347 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2017 | Foreign Exchange Option | 13.98 | Put | | 886.51080 | 970.664 | 16.81 | 0.5571 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2017 | Foreign Exchange Option | 13.98 | Call | | 636.31080 | 569.864 | 16.81 | 0.4429 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 13.50 | Put | | 605.69000 | 672.220 | 16.00 | 0.4487 | 0.00 | 0 | 60 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 13.50 | Call | | 869.39000 | 784.820 | 16.00 | 0.5513 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 17.74 | Put | | 4,104.79950 | 4,242.707 | 22.90 | 0.8996 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 17.74 | Call | | 128.49950 | 115.306 | 22.90 | 0.1004 | 0.00 | 0 | 60 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Call | | 170.73270 | 154.512 | 21.96 | 0.1282 | 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 | 17.29 | Put | | | 3,651.73270 | 3,787.412 | 21.96 | 0.8718 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.00 | Call | | | 1,188.53480 | 1,082.771 | 15.23 | 0.6691 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.00 | Put | | | 379.53480 | 425.671 | 15.23 | 0.3309 | 0.00 | 0 | 2,580 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Call | | | 170.20880 | 154.047 | 21.98 | 0.1278 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Put | | | 3,661.20880 | 3,796.947 | 21.98 | 0.8722 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Call | | | 169.68750 | 153.585 | 21.99 | 0.1274 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Put | | | 3,670.68750 | 3,806.485 | 21.99 | 0.8726 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.23 | Call | | | 1,057.20070 | 962.544 | 15.59 | 0.6185 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.23 | Put | | | 478.20070 | 535.444 | 15.59 | 0.3815 | 0.00 | 0 | 20,403 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.12 | Put | | | 1,732.10200 | 1,840.209 | 18.64 | 0.7069 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.12 | Call | | | 421.10200 | 377.309 | 18.64 | 0.2931 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.21 | Call | | | 1,748.98350 | 1,618.789 | 14.61 | 0.8270 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.21 | Put | | | 149.98350 | 171.689 | 14.61 | 0.1730 | 0.00 | 0 | 18,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.00 | Call | | | 1,921.20590 | 1,787.809 | 14.56 | 0.8603 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.00 | Put | | | 112.20590 | 130.709 | 14.56 | 0.1397 | 0.00 | 0 | 20,403 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.50 | Call | | | 1,526.02600 | 1,403.554 | 14.79 | 0.7735 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.50 | Put | | | 217.02600 | 246.454 | 14.79 | 0.2265 | 0.00 | 0 | 2,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.12 | Call | | | 1,116.81710 | 1,018.395 | 15.42 | 0.6426 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.12 | Put | | | 427.81710 | 481.295 | 15.42 | 0.3574 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Put | | | 3,500.51060 | 3,635.200 | 21.66 | 0.8652 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Call | | | 179.51060 | 162.300 | 21.66 | 0.1348 | 0.00 | 0 | 34,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.24 | Put | | | 2,681.22080 | 2,805.834 | 20.12 | 0.8156 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.24 | Call | | | 250.22080 | 222.934 | 20.12 | 0.1844 | 0.00 | 0 | 20,403 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.00 | Put | | | 1,635.62850 | 1,743.232 | 18.48 | 0.6918 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.00 | Call | | | 444.62850 | 400.332 | 18.48 | 0.3082 | 0.00 | 0 | 2,580 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Call | | | 561.71010 | 506.235 | 17.63 | 0.3774 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Put | | | 1,252.71010 | 1,349.135 | 17.63 | 0.6226 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Call | | | 666.94360 | 601.560 | 17.05 | 0.4349 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Put | | | 1,007.94360 | 1,094.460 | 17.05 | 0.5651 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Put | | | 3,538.24660 | 3,673.190 | 21.74 | 0.8669 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Call | | | 177.24660 | 160.290 | 21.74 | 0.1331 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Call | | | 553.71900 | 498.982 | 17.68 | 0.3728 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Put | | | 1,274.71900 | 1,371.882 | 17.68 | 0.6272 | 0.00 | 0 | 22,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Call | | | 657.11690 | 592.574 | 17.10 | 0.4297 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Put | | | 1,028.11690 | 1,115.474 | 17.10 | 0.5703 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Put | | | 3,566.57890 | 3,701.713 | 21.79 | 0.8681 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Call | | | 175.57890 | 158.813 | 21.79 | 0.1319 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Call | | | 718.54060 | 648.826 | 16.81 | 0.4619 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Put | | | 909.54060 | 991.726 | 16.81 | 0.5381 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | | 4,383.74110 | 4,515.967 | 22.80 | 0.9040 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | | 132.74110 | 113.067 | 22.80 | 0.0960 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Call | | | 687.08600 | 619.995 | 16.96 | 0.4456 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Put | | | 968.08600 | 1,052.895 | 16.96 | 0.5544 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Put | | | 2,959.41000 | 3,089.749 | 20.60 | 0.8361 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Call | | | 218.41000 | 196.849 | 20.60 | 0.1639 | 0.00 | 0 | 52,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Put | | | 3,209.78270 | 3,342.312 | 21.10 | 0.8507 | 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 | 16.82 | Call | | | 198.78270 | 179.412 | 21.10 | 0.1493 | 0.00 | 0 | 22,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Call | | | 995.54650 | 904.962 | 15.78 | 0.5925 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Put | | | 536.54650 | 597.862 | 15.78 | 0.4075 | 0.00 | 0 | 52,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Call | | | 278.79270 | 248.420 | 19.80 | 0.2033 | 0.00 | 0 | 2,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Put | | | 2,469.79270 | 2,591.320 | 19.80 | 0.7967 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Put | | | 3,604.39660 | 3,739.776 | 21.87 | 0.8698 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Call | | | 173.39660 | 156.876 | 21.87 | 0.1302 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Call | | | 980.67790 | 891.096 | 15.83 | 0.5861 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Put | | | 551.67790 | 613.996 | 15.83 | 0.4139 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Put | | | 616.70850 | 682.842 | 16.03 | 0.4376 | 0.00 | 0 | 60 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Call | | | 934.60850 | 848.742 | 16.03 | 0.5624 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Put | | | 4,342.65410 | 4,474.137 | 22.80 | 0.8997 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Call | | | 140.55410 | 120.037 | 22.80 | 0.1003 | 0.00 | 0 | 60 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Option | 14.20 | Put | | | 1,051.54870 | 1,137.196 | 17.09 | 0.5402 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Option | 14.20 | Call | | | 787.44870 | 718.596 | 17.09 | 0.4598 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Option | 14.18 | Put | | | 1,038.72650 | 1,123.723 | 17.06 | 0.5359 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Option | 14.18 | Call | | | 799.12650 | 729.523 | 17.06 | 0.4641 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Put | | | 1,979.72930 | 2,089.743 | 18.88 | 0.6851 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Call | | | 531.42930 | 485.343 | 18.88 | 0.3149 | 0.00 | 0 | 3,867 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Call | | | 271.40090 | 252.489 | 21.84 | 0.1709 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Put | | | 3,749.70090 | 3,886.889 | 21.84 | 0.8291 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Put | | | 547.06500 | 605.792 | 15.72 | 0.3677 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Put | | | 3,768.35180 | 3,905.679 | 21.88 | 0.8300 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Call | | | 1,258.76500 | 1,161.392 | 15.72 | 0.6323 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,436.38990 | 1,324.423 | 15.38 | 0.6878 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Put | | | 424.68990 | 468.823 | 15.38 | 0.3122 | 0.00 | 0 | 3,867 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Call | | | 270.72480 | 251.883 | 21.86 | 0.1704 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Put | | | 3,759.02480 | 3,896.283 | 21.86 | 0.8296 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Call | | | 270.05180 | 251.279 | 21.88 | 0.1700 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Put | | | 2,252.92880 | 2,366.494 | 19.33 | 0.6973 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Call | | | 537.22880 | 493.694 | 19.33 | 0.3027 | 0.00 | 0 | 2,000 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Put | | | 1,620.85380 | 1,721.746 | 18.28 | 0.6121 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Call | | | 715.15380 | 658.946 | 18.28 | 0.3879 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Put | | | 1,204.40630 | 1,290.682 | 17.50 | 0.5263 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Call | | | 934.50630 | 863.182 | 17.50 | 0.4737 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Put | | | 1,140.49350 | 1,224.179 | 17.37 | 0.5105 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Call | | | 979.49350 | 905.479 | 17.37 | 0.4895 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Call | | | 384.26810 | 361.776 | 21.87 | 0.2079 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Put | | | 3,859.26810 | 3,995.476 | 21.87 | 0.7921 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Call | | | 1,339.21710 | 1,247.448 | 16.57 | 0.6005 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Put | | | 764.21710 | 831.148 | 16.57 | 0.3995 | 0.00 | 0 | 70,530 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Call | | | 383.47960 | 361.062 | 21.89 | 0.2075 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Put | | | 3,868.47960 | 4,004.762 | 21.89 | 0.7925 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Call | | | 382.69900 | 360.352 | 21.90 | 0.2070 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Put | | | 3,877.69900 | 4,014.052 | 21.90 | 0.7930 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Put | | | 1,365.57680 | 1,452.431 | 17.89 | 0.5149 | 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 | 13/08/2018 | Foreign Exchange Option | 14.62 | Call | | 1,085.67680 | 1,012.231 | 17.89 | 0.4851 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Call | | 1,082.82000 | 1,011.907 | 18.19 | 0.4694 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Put | | 1,534.52000 | 1,624.907 | 18.19 | 0.5306 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Call | | 1,089.39910 | 1,018.093 | 18.17 | 0.4717 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Put | | 1,521.09910 | 1,611.093 | 18.17 | 0.5283 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Call | | 1,086.10370 | 1,014.995 | 18.18 | 0.4706 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Put | | 1,527.80370 | 1,617.995 | 18.18 | 0.5294 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Put | | 1,530.71840 | 1,618.410 | 18.20 | 0.5086 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Call | | 1,216.41840 | 1,141.211 | 18.20 | 0.4914 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Call | | 1,208.63650 | 1,135.822 | 18.42 | 0.4778 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Put | | 1,683.63650 | 1,774.722 | 18.42 | 0.5222 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Call | | 1,215.21570 | 1,142.042 | 18.40 | 0.4799 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Put | | 1,670.21570 | 1,760.942 | 18.40 | 0.5201 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Call | | 1,211.91700 | 1,138.927 | 18.41 | 0.4789 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Put | | 1,676.91700 | 1,767.827 | 18.41 | 0.5211 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | 1,688.83160 | 1,777.764 | 18.43 | 0.5033 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | 1,340.13160 | 1,263.464 | 18.43 | 0.4967 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | 1,336.45780 | 1,262.051 | 18.64 | 0.4850 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | 1,841.45780 | 1,933.551 | 18.64 | 0.5150 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | 1,343.00890 | 1,268.266 | 18.62 | 0.4869 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Put | | 1,828.00890 | 1,919.766 | 18.62 | 0.5131 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | 1,339.72860 | 1,265.158 | 18.63 | 0.4860 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | 1,834.72860 | 1,926.658 | 18.63 | 0.5140 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | 1,322,790.40 | 4,000 | 1,181,220 |
| Total \$ / R | | | | | | | | | | | 239,686,725.70 | 21,989 | 1,734,243 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Future | | | 13.24950 | 13.39490 | | 0.0000 | | 304,738.50 | 23 | 543 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Future | | | 13.45440 | 13.60300 | | 0.0000 | | 0.00 | 0 | 7 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Future | | | 13.65710 | 13.80900 | | 0.0000 | | 0.00 | 0 | 4 |
| Total \$ / R MAXI Future | | | | | | | | | | | 304,738.50 | 23 | 554 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.38 | Call | | 2,311.31310 | 1,795.459 | 21.73 | 0.0323 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.38 | Put | | 300,821.31310 | 314,845.459 | 21.73 | 0.9677 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.39 | Call | | 2,286.66570 | 1,777.060 | 21.74 | 0.0320 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.39 | Put | | 301,796.66570 | 315,827.060 | 21.74 | 0.9680 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.37 | Call | | 2,336.17270 | 1,814.111 | 21.71 | 0.0326 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.37 | Put | | 299,846.17270 | 313,864.111 | 21.71 | 0.9674 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.15 | Call | | 23,549.00130 | 20,240.136 | 18.92 | 0.2093 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.15 | Put | | 178,249.00130 | 189,800.136 | 18.92 | 0.7907 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.16 | Call | | 23,398.75370 | 20,108.795 | 18.93 | 0.2081 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.16 | Put | | 179,098.75370 | 190,668.795 | 18.93 | 0.7919 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.14 | Call | | 23,700.30230 | 20,372.703 | 18.90 | 0.2105 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.14 | Put | | 177,400.30230 | 188,932.703 | 18.90 | 0.7895 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.75 | Call | | 81,424.61400 | 73,682.442 | 16.41 | 0.5097 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.75 | Put | | 75,524.61400 | 82,972.442 | 16.41 | 0.4903 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.76 | Call | | | 81,016.46720 | 73,307.313 | 16.43 | 0.5077 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.76 | Put | | | 76,116.46720 | 83,597.313 | 16.43 | 0.4923 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.74 | Call | | | 81,834.86540 | 74,060.073 | 16.40 | 0.5117 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.74 | Put | | | 74,934.86540 | 82,350.073 | 16.40 | 0.4883 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 304,738.50 | 23 | 554 |
| £ / R | On | 31/03/2017 | Foreign Exchange Future | | | 15.94830 | | 16.05360 | | | 0.0000 | 0.00 | 0 | 270 |
| £ / R | On | 13/04/2017 | Foreign Exchange Future | | | 15.99740 | | 16.09860 | | | 0.0000 | 0.00 | 0 | 61 |
| £ / R | On | 25/04/2017 | Foreign Exchange Future | | | 16.03670 | | 16.13690 | | | 0.0000 | 0.00 | 0 | 204 |
| £ / R | On | 28/04/2017 | Foreign Exchange Future | | | 16.04620 | | 16.14640 | | | 0.0000 | 0.00 | 0 | 97 |
| £ / R | On | 19/06/2017 | Foreign Exchange Future | | | 16.20710 | | 16.30820 | | | 0.0000 | 12,641,538.00 | 780 | 48,852 |
| £ / R | On | 18/09/2017 | Foreign Exchange Future | | | 16.50350 | | 16.60640 | | | 0.0000 | 0.00 | 0 | 1,664 |
| £ / R | On | 18/12/2017 | Foreign Exchange Future | | | 16.80370 | | 16.90890 | | | 0.0000 | 0.00 | 0 | 8,202 |
| Total £ / R Future | | | | | | | | | | | | 12,641,538.00 | 780 | 59,350 |
| £ / R | On | 31/03/2017 | Foreign Exchange Option | 18.18 | Put | | | 2,131.92540 | 2,235.452 | 27.39 | 0.9879 | 0.00 | 0 | 0 |
| £ / R | On | 31/03/2017 | Foreign Exchange Option | 18.18 | Call | | | 5.52540 | 3.752 | 27.39 | 0.0121 | 0.00 | 0 | 0 |
| £ / R | On | 13/04/2017 | Foreign Exchange Option | 17.03 | Put | | | 995.54070 | 1,078.936 | 18.28 | 0.8826 | 0.00 | 0 | 0 |
| £ / R | On | 13/04/2017 | Foreign Exchange Option | 17.03 | Call | | | 64.14070 | 46.336 | 18.28 | 0.1174 | 0.00 | 0 | 0 |
| £ / R | On | 25/04/2017 | Foreign Exchange Option | 23.98 | Put | | | 7,843.14200 | 7,943.329 | 31.26 | 0.9999 | 0.00 | 0 | 0 |
| £ / R | On | 25/04/2017 | Foreign Exchange Option | 23.98 | Call | | | 0.04200 | 0.029 | 31.26 | 0.0001 | 0.00 | 0 | 0 |
| £ / R | On | 28/04/2017 | Foreign Exchange Option | 17.00 | Call | | | 125.31780 | 101.577 | 18.16 | 0.1883 | 0.00 | 0 | 0 |
| £ / R | On | 28/04/2017 | Foreign Exchange Option | 17.00 | Put | | | 978.91780 | 1,055.377 | 18.16 | 0.8117 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.03 | Call | | | 0.93520 | 0.613 | 24.60 | 0.0011 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.03 | Put | | | 7,722.73520 | 7,823.513 | 24.60 | 0.9989 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.04 | Call | | | 0.92480 | 0.606 | 24.60 | 0.0011 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.04 | Put | | | 7,732.72480 | 7,833.506 | 24.60 | 0.9989 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.02 | Call | | | 0.94580 | 0.620 | 24.60 | 0.0011 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.02 | Put | | | 7,712.74580 | 7,813.521 | 24.60 | 0.9989 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Call | | | 387.48720 | 354.394 | 18.59 | 0.2790 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Put | | | 1,781.08720 | 1,850.894 | 18.59 | 0.7210 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.01 | Call | | | 385.56630 | 352.618 | 18.60 | 0.2778 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.01 | Put | | | 1,789.16630 | 1,859.118 | 18.60 | 0.7222 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 17.99 | Call | | | 389.41880 | 356.184 | 18.57 | 0.2802 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 17.99 | Put | | | 1,773.01880 | 1,842.684 | 18.57 | 0.7198 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Call | | | 30.85340 | 27.853 | 22.30 | 0.0242 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Put | | | 8,271.95340 | 8,374.153 | 22.30 | 0.9758 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Call | | | 30.68940 | 27.703 | 22.30 | 0.0240 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Put | | | 8,281.78940 | 8,384.003 | 22.30 | 0.9760 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Call | | | 31.01810 | 28.003 | 22.30 | 0.0243 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Put | | | 8,262.11810 | 8,364.303 | 22.30 | 0.9757 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 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 | | | | | | | | | | | | 12,641,538.00 | 780 | 59,350 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Future | | | 0.11597 | | 0.11731 | | | 0.0000 | 4,986.62 | 43 | 3,804 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Future | | | 0.11834 | | 0.11971 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Future | | | 0.12075 | | 0.12216 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 4,986.62 | 43 | 3,804 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.16 | Put | | | 4,268.89870 | 4,403.574 | 20.23 | 0.9989 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.17 | Call | | | 0.02720 | 0.040 | 20.23 | 0.0001 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.17 | Put | | | 5,268.62720 | 5,403.240 | 20.23 | 0.9999 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.15 | Call | | | 2.64950 | 2.913 | 20.23 | 0.0076 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.15 | Put | | | 3,271.24950 | 3,406.113 | 20.23 | 0.9924 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.16 | Call | | | 0.29870 | 0.374 | 20.23 | 0.0011 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.16 | Call | | | 21.17150 | 25.268 | 22.36 | 0.0356 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.16 | Put | | | 4,050.17150 | 4,191.568 | 22.36 | 0.9644 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.17 | Call | | | 7.08110 | 9.221 | 22.36 | 0.0145 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.17 | Put | | | 5,036.08110 | 5,175.521 | 22.36 | 0.9855 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.15 | Call | | | 58.73120 | 65.035 | 22.36 | 0.0805 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.15 | Put | | | 3,087.73120 | 3,231.335 | 22.36 | 0.9195 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.12 | Call | | | 837.93780 | 752.508 | 17.06 | 0.5463 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.12 | Put | | | 622.43780 | 677.608 | 17.06 | 0.4537 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.13 | Call | | | 484.52970 | 444.577 | 18.95 | 0.3581 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.13 | Put | | | 1,269.02970 | 1,369.677 | 18.95 | 0.6419 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.11 | Call | | | 1,404.87490 | 1,260.738 | 14.18 | 0.7925 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.11 | Put | | | 189.37490 | 185.838 | 14.18 | 0.2075 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 4,986.62 | 43 | 3,804 |
| € / R | On | 15/03/2017 | Foreign Exchange Future | | | 13.84500 | | 14.02350 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 31/03/2017 | Foreign Exchange Future | | | 13.89150 | | 14.06510 | | | 0.0000 | 0.00 | 0 | 9 |
| € / R | On | 13/04/2017 | Foreign Exchange Future | | | 13.93840 | | 14.10850 | | | 0.0000 | 0.00 | 0 | 45 |
| € / R | On | 19/06/2017 | Foreign Exchange Future | | | 14.14240 | | 14.31410 | | | 0.0000 | 11,059,356.80 | 782 | 92,238 |
| € / R | On | 18/09/2017 | Foreign Exchange Future | | | 14.43230 | | 14.60690 | | | 0.0000 | 259,781.40 | 18 | 7,347 |
| € / R | On | 18/12/2017 | Foreign Exchange Future | | | 14.72830 | | 14.90570 | | | 0.0000 | 0.00 | 0 | 1,495 |
| € / R | On | 19/03/2018 | Foreign Exchange Future | | | 15.03240 | | 15.21340 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 11,319,138.20 | 800 | 101,134 |
| € / R | On | 15/03/2017 | Foreign Exchange Option | 15.06 | Put | | | 1,036.53520 | 1,215.000 | 19.90 | 1.0000 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2017 | Foreign Exchange Option | 15.06 | Call | | | 0.03520 | 0.000 | 19.90 | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 31/03/2017 | Foreign Exchange Option | 15.22 | Put | | | 1,159.50040 | 1,331.102 | 19.49 | 0.9867 | 0.00 | 0 | 0 |
| € / R | On | 31/03/2017 | Foreign Exchange Option | 15.22 | Call | | | 4.60040 | 2.602 | 19.49 | 0.0133 | 0.00 | 0 | 0 |
| € / R | On | 13/04/2017 | Foreign Exchange Option | 14.80 | Put | | | 740.06920 | 887.586 | 15.75 | 0.9081 | 0.00 | 0 | 0 |
| € / R | On | 13/04/2017 | Foreign Exchange Option | 14.80 | Call | | | 48.56920 | 25.986 | 15.75 | 0.0919 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.19 | Call | | | 5.14630 | 5.319 | 24.60 | 0.0092 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.19 | Put | | | 4,881.04630 | 5,052.919 | 24.60 | 0.9908 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.20 | Call | | | 5.08100 | 5.255 | 24.60 | 0.0091 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Put | | | 324.44210 | 398.494 | 14.34 | 0.4729 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.20 | Put | | | 4,890.98100 | 5,062.855 | 24.60 | 0.9909 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.18 | Call | | | 5.21250 | 5.385 | 24.60 | 0.0093 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.18 | Put | | | 4,871.11250 | 5,042.985 | 24.60 | 0.9907 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Put | | | 2,003.33890 | 2,156.240 | 17.87 | 0.9301 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Call | | | 57.43890 | 38.640 | 17.87 | 0.0699 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Call | | | 528.54210 | 430.894 | 14.34 | 0.5271 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.46 | Call | | | 34.33290 | 22.984 | 21.15 | 0.0288 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.46 | Put | | | 4,887.43290 | 5,050.685 | 21.15 | 0.9712 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.47 | Call | | | 34.05550 | 22.784 | 21.15 | 0.0286 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.47 | Put | | | 4,897.15550 | 5,060.484 | 21.15 | 0.9714 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.48 | Call | | | 33.78010 | 22.585 | 21.15 | 0.0283 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.48 | Put | | | 4,906.88010 | 5,070.285 | 21.15 | 0.9717 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | | 194.62670 | 177.547 | 20.26 | 0.1435 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | | 3,348.92670 | 3,509.247 | 20.26 | 0.8565 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Call | | | 194.20500 | 177.186 | 20.29 | 0.1431 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Put | | | 3,358.50500 | 3,518.886 | 20.29 | 0.8569 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Call | | | 195.05410 | 177.910 | 20.24 | 0.1439 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Put | | | 3,339.35410 | 3,499.610 | 20.24 | 0.8561 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Call | | | 51.24410 | 41.008 | 22.80 | 0.0375 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Put | | | 6,555.54410 | 6,722.708 | 22.80 | 0.9625 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Call | | | 1,274.50110 | 1,141.827 | 14.41 | 0.6795 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Put | | | 368.80110 | 413.527 | 14.41 | 0.3205 | 0.00 | 0 | 18,000 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.39 | Put | | | 1,875.99180 | 2,003.211 | 17.57 | 0.7325 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.39 | Call | | | 391.69180 | 341.511 | 17.57 | 0.2675 | 0.00 | 0 | 18,000 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Put | | | 757.41690 | 829.415 | 15.33 | 0.4379 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Call | | | 1,116.19070 | 1,007.507 | 15.34 | 0.5604 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Put | | | 762.79070 | 835.107 | 15.34 | 0.4396 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Call | | | 1,111.57710 | 1,003.217 | 15.35 | 0.5587 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Put | | | 768.17710 | 840.817 | 15.35 | 0.4413 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Call | | | 1,120.81690 | 1,011.815 | 15.33 | 0.5621 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 36,000 |
| Total € / R | | | | | | | | | | | | 11,319,138.20 | 800 | 137,134 |
| AUS / R | On | 19/06/2017 | Foreign Exchange Future | | | 10.04380 | | 10.10890 | | | 0.0000 | 803,504.00 | 80 | 26,930 |
| AUS / R | On | 18/09/2017 | Foreign Exchange Future | | | 10.18460 | | 10.25150 | | | 0.0000 | 0.00 | 0 | 225 |
| AUS / R | On | 18/12/2017 | Foreign Exchange Future | | | 10.32570 | | 10.39380 | | | 0.0000 | 0.00 | 0 | 4,400 |
| Total AU\$ / R Future | | | | | | | | | | | | 803,504.00 | 80 | 31,555 |
| AUS / R | On | 19/06/2017 | Foreign Exchange Option | 12.07 | Call | | | 7.53450 | 6.558 | 17.19 | 0.0207 | 0.00 | 0 | 0 |
| AUS / R | On | 19/06/2017 | Foreign Exchange Option | 12.07 | Put | | | 1,968.63450 | 2,032.758 | 17.19 | 0.9793 | 0.00 | 0 | 0 |
| AUS / R | On | 19/06/2017 | Foreign Exchange Option | 12.05 | Call | | | 7.76460 | 6.622 | 17.09 | 0.0210 | 0.00 | 0 | 0 |
| AUS / R | On | 19/06/2017 | Foreign Exchange Option | 12.05 | Put | | | 1,948.86460 | 2,012.822 | 17.09 | 0.9790 | 0.00 | 0 | 0 |
| AUS / R | On | 19/06/2017 | Foreign Exchange Option | 12.06 | Call | | | 7.64840 | 6.590 | 17.14 | 0.0208 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------|------------------|---------------|
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.06 | Put | | | 1,958.74840 | 2,022.790 | 17.14 | 0.9792 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.17 | Put | | | 1,951.26530 | 2,014.432 | 15.58 | 0.9384 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.18 | Call | | | 32.35400 | 28.665 | 15.59 | 0.0609 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.18 | Put | | | 1,960.85400 | 2,024.065 | 15.59 | 0.9391 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.19 | Call | | | 31.94820 | 28.302 | 15.61 | 0.0602 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.19 | Put | | | 1,970.44820 | 2,033.702 | 15.61 | 0.9398 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.17 | Call | | | 32.76530 | 29.032 | 15.58 | 0.0616 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Call | | | 111.44960 | 102.593 | 14.88 | 0.1551 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Put | | | 1,597.64960 | 1,656.893 | 14.88 | 0.8449 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Call | | | 113.50670 | 104.476 | 14.85 | 0.1577 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Put | | | 1,579.70670 | 1,638.776 | 14.85 | 0.8423 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Call | | | 112.47410 | 103.529 | 14.87 | 0.1564 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Put | | | 1,588.67410 | 1,647.829 | 14.87 | 0.8436 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 803,504.00 | 80 | 31,555 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Future | | | 9.87030 | | 9.94620 | | | 0.0000 | 0.00 | 0 | 20 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Future | | | 10.03970 | | 10.11630 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Future | | | 10.20890 | | 10.28710 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 20 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.74 | Call | | | 13.11330 | 10.705 | 17.76 | 0.0315 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.74 | Put | | | 1,806.91330 | 1,880.405 | 17.76 | 0.9685 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.75 | Call | | | 12.89550 | 10.524 | 17.78 | 0.0310 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.75 | Put | | | 1,816.69550 | 1,890.224 | 17.78 | 0.9690 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.73 | Call | | | 13.33510 | 10.890 | 17.74 | 0.0320 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.73 | Put | | | 1,797.13510 | 1,870.590 | 17.74 | 0.9680 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.29 | Call | | | 110.27960 | 98.248 | 16.08 | 0.1680 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.29 | Put | | | 1,283.97960 | 1,348.548 | 16.08 | 0.8320 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.30 | Call | | | 109.05380 | 97.140 | 16.10 | 0.1664 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.30 | Put | | | 1,292.75380 | 1,357.440 | 16.10 | 0.8336 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.28 | Call | | | 111.52160 | 99.371 | 16.07 | 0.1697 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.28 | Put | | | 1,275.22160 | 1,339.671 | 16.07 | 0.8303 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.54 | Call | | | 388.90550 | 357.238 | 14.01 | 0.4208 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.54 | Put | | | 641.80550 | 688.339 | 14.01 | 0.5792 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.55 | Call | | | 385.54050 | 354.146 | 14.03 | 0.4179 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.55 | Put | | | 648.44050 | 695.246 | 14.03 | 0.5821 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.53 | Call | | | 392.29560 | 360.362 | 13.99 | 0.4236 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.53 | Put | | | 635.19560 | 681.462 | 13.99 | 0.5764 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 20 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Future | | | 13.22240 | | 13.36300 | | | 0.0000 | 0.00 | 0 | 1,356 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Future | | | 13.51120 | | 13.65510 | | | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CHF / R | On | 18/12/2017 | Foreign Exchange Future | | | 13.80630 | | 13.95390 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 1,356 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.88 | Call | | | 26.73540 | 22.211 | 20.04 | 0.0417 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.88 | Put | | | 2,543.73540 | 2,679.811 | 20.04 | 0.9583 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.89 | Call | | | 26.43060 | 22.238 | 20.10 | 0.0417 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.89 | Put | | | 2,553.43060 | 2,689.838 | 20.10 | 0.9583 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.87 | Call | | | 27.04380 | 22.185 | 19.98 | 0.0418 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.87 | Put | | | 2,534.04380 | 2,669.785 | 19.98 | 0.9582 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.39 | Call | | | 193.88780 | 167.342 | 18.63 | 0.1815 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.39 | Put | | | 1,928.78780 | 2,046.142 | 18.63 | 0.8185 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.40 | Call | | | 192.58850 | 166.209 | 18.65 | 0.1804 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.40 | Put | | | 1,937.48850 | 2,055.009 | 18.65 | 0.8196 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.38 | Call | | | 195.19940 | 168.485 | 18.62 | 0.1826 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.38 | Put | | | 1,920.09940 | 2,037.285 | 18.62 | 0.8174 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.03 | Call | | | 756.79130 | 685.378 | 16.36 | 0.4836 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.03 | Put | | | 832.89130 | 909.078 | 16.36 | 0.5164 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.04 | Call | | | 752.92260 | 681.809 | 16.38 | 0.4817 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.04 | Put | | | 839.02260 | 915.509 | 16.38 | 0.5183 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.02 | Call | | | 760.67510 | 688.966 | 16.35 | 0.4855 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.02 | Put | | | 826.77510 | 902.666 | 16.35 | 0.5145 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 1,356 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Future | | | 1.90530 | | 1.92240 | | | 0.0000 | 0.00 | 0 | 10 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Future | | | 1.91980 | | 1.93680 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Future | | | 1.93450 | | 1.95140 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 10 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.26 | Call | | | 32.52780 | 27.182 | 18.39 | 0.0389 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.26 | Put | | | 3,408.52780 | 3,574.182 | 18.39 | 0.9611 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.24 | Call | | | 39.19470 | 32.503 | 18.21 | 0.0459 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.24 | Put | | | 3,215.19470 | 3,379.503 | 18.21 | 0.9541 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.25 | Call | | | 35.70590 | 29.720 | 18.30 | 0.0422 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.25 | Put | | | 3,311.70590 | 3,476.720 | 18.30 | 0.9578 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.15 | Call | | | 274.94770 | 238.639 | 17.11 | 0.1940 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.15 | Put | | | 2,406.94770 | 2,540.639 | 17.11 | 0.8060 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.16 | Call | | | 261.46820 | 226.783 | 17.22 | 0.1854 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.16 | Put | | | 2,493.46820 | 2,628.783 | 17.22 | 0.8146 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.14 | Call | | | 289.19400 | 251.185 | 17.01 | 0.2030 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.14 | Put | | | 2,321.19400 | 2,453.185 | 17.01 | 0.7970 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.94 | Put | | | 946.80780 | 1,025.784 | 14.81 | 0.4830 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.95 | Call | | | 1,016.61630 | 928.296 | 14.86 | 0.5013 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.95 | Put | | | 1,002.61630 | 1,083.296 | 14.86 | 0.4987 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.96 | Call | | | 974.01980 | 889.218 | 14.93 | 0.4859 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.96 | Put | | | 1,060.01980 | 1,144.218 | 14.93 | 0.5141 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.94 | Call | | | 1,060.80780 | 970.784 | 14.81 | 0.5170 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 10 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Future | | | 1.89780 | | 1.91590 | | | 0.0000 | 0.00 | 0 | 362 |
| Total CNH/R Future | | | | | | | | | | | | 0.00 | 0 | 362 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.96 | Call | | | 241.61910 | 182.975 | 15.17 | 0.2882 | 0.00 | 0 | 0 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.96 | Put | | | 682.61910 | 804.976 | 15.17 | 0.7118 | 0.00 | 0 | 0 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.97 | Call | | | 214.68020 | 161.286 | 15.34 | 0.2600 | 0.00 | 0 | 0 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.97 | Put | | | 755.68020 | 883.286 | 15.34 | 0.7400 | 0.00 | 0 | 0 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.98 | Call | | | 190.53740 | 142.020 | 15.51 | 0.2340 | 0.00 | 0 | 0 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.98 | Put | | | 831.53740 | 964.020 | 15.51 | 0.7660 | 0.00 | 0 | 0 |
| Total CNH/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH/R | | | | | | | | | | | | 0.00 | 0 | 362 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Future | | | 1.90960 | | 1.93220 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.18 | Put | | | 2,539.65530 | 2,771.830 | 18.26 | 0.9143 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.16 | Call | | | 65.52960 | 73.600 | 17.67 | 0.0943 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.16 | Put | | | 2,343.52960 | 2,577.600 | 17.67 | 0.9057 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.17 | Call | | | 63.49990 | 70.598 | 17.96 | 0.0899 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.17 | Put | | | 2,441.49990 | 2,674.598 | 17.96 | 0.9101 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.18 | Call | | | 61.65530 | 67.830 | 18.26 | 0.0857 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Future | | | 1.70800 | | 1.72710 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Future | | | 1.73620 | | 1.75580 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Future | | | 1.76360 | | 1.78360 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.96 | Call | | | 96.16700 | 84.279 | 20.40 | 0.1033 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.96 | Put | | | 2,425.16700 | 2,604.279 | 20.40 | 0.8967 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.97 | Call | | | 89.97240 | 79.070 | 20.60 | 0.0972 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.97 | Put | | | 2,518.97240 | 2,699.070 | 20.60 | 0.9028 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.98 | Call | | | 84.25190 | 74.255 | 20.80 | 0.0915 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.98 | Put | | | 2,613.25190 | 2,794.255 | 20.80 | 0.9085 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.95 | Call | | | 297.04770 | 266.821 | 18.83 | 0.2136 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.95 | Put | | | 2,239.04770 | 2,404.821 | 18.83 | 0.7864 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.96 | Call | | | 282.18840 | 253.692 | 18.95 | 0.2044 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.96 | Put | | | 2,324.18840 | 2,491.692 | 18.95 | 0.7956 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.94 | Call | | | 311.42250 | 279.413 | 18.68 | 0.2227 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.94 | Put | | | 2,153.42250 | 2,317.413 | 18.68 | 0.7773 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.77 | Call | | | 1,047.94930 | 946.199 | 15.91 | 0.5173 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.77 | Put | | | 911.94930 | 1,010.199 | 15.91 | 0.4827 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.78 | Call | | | 1,005.96120 | 908.973 | 16.04 | 0.5016 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.78 | Put | | | 969.96120 | 1,072.973 | 16.04 | 0.4984 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.76 | Call | | | 1,091.64120 | 985.073 | 15.78 | 0.5333 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.76 | Put | | | 855.64120 | 949.073 | 15.78 | 0.4667 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 19/06/2017 | Foreign Exchange Future | | | 0.12630 | | 0.12800 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/09/2017 | Foreign Exchange Future | | | 0.12620 | | 0.12770 | | | 0.0000 | 0.00 | 0 | 1,382 |
| KES / R | On | 18/12/2017 | Foreign Exchange Future | | | 0.12560 | | 0.12730 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,382 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,382 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 9.19050 | | 9.24900 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 9.31480 | | 9.37440 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 9.43880 | | 9.49930 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.95 | Call | | | 9.00020 | 7.803 | 17.20 | 0.0261 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.95 | Put | | | 1,710.00020 | 1,767.303 | 17.20 | 0.9739 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.96 | Call | | | 8.85100 | 7.677 | 17.23 | 0.0257 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.96 | Put | | | 1,719.85100 | 1,777.177 | 17.23 | 0.9743 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.94 | Call | | | 9.15200 | 7.931 | 17.17 | 0.0265 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.94 | Put | | | 1,700.15200 | 1,757.431 | 17.17 | 0.9735 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.58 | Put | | | 1,277.05570 | 1,327.272 | 15.04 | 0.8705 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.59 | Call | | | 70.49150 | 61.207 | 15.06 | 0.1279 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.59 | Put | | | 1,286.09150 | 1,336.407 | 15.06 | 0.8721 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.57 | Call | | | 72.43180 | 62.950 | 15.03 | 0.1311 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.57 | Put | | | 1,268.03180 | 1,318.150 | 15.03 | 0.8689 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.58 | Call | | | 71.45570 | 62.072 | 15.04 | 0.1295 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Put | | | 751.15450 | 826.875 | 18.83 | 0.5582 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Call | | | 451.54610 | 467.459 | 19.00 | 0.4405 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Put | | | 762.24610 | 838.659 | 19.00 | 0.5595 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Call | | | 452.65940 | 469.262 | 19.17 | 0.4392 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Put | | | 773.35940 | 850.462 | 19.17 | 0.5608 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Call | | | 450.45450 | 465.675 | 18.83 | 0.4418 | 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 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R On 19/06/2017 Foreign Exchange Future | | | 1.26740 | | 1.27450 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R On 18/09/2017 Foreign Exchange Future | | | 1.28160 | | 1.28770 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R On 18/12/2017 Foreign Exchange Future | | | 1.29450 | | 1.30360 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | 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 | | | 1,055.00000 | 1,126.000 | | 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 | | | 1,155.00000 | 1,226.000 | | 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 | | | 1,255.00000 | 1,326.000 | | 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 | | | 823.00000 | 884.000 | | 1.0000 | 0.00 | 0 | 0 |
| 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 | | | 923.00000 | 984.000 | | 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 | | | 723.00000 | 784.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R On 18/12/2017 Foreign Exchange Option | 1.32 | Put | | | 164.00000 | 255.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R On 18/12/2017 Foreign Exchange Option | 1.30 | Call | | | 36.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R On 18/12/2017 Foreign Exchange Option | 1.30 | Put | | | 0.00000 | 55.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R On 18/12/2017 Foreign Exchange Option | 1.31 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R On 18/12/2017 Foreign Exchange Option | 1.31 | Put | | | 64.00000 | 155.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R On 18/12/2017 Foreign Exchange Option | 1.32 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Option | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO £ On 19/06/2017 Foreign Exchange Future | | | 1.22320 | | 1.21750 | | | 0.0000 | 24,464.00 | 20 | 4,118 |
| QUANTO £ On 18/09/2017 Foreign Exchange Future | | | 1.22660 | | 1.22080 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ On 18/12/2017 Foreign Exchange Future | | | 1.23040 | | 1.22450 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ Future | | | | | | | | | 24,464.00 | 20 | 4,118 |
| Total QUANTO £ / \$ | | | | | | | | | 24,464.00 | 20 | 4,118 |
| QUANTO € On 19/06/2017 Foreign Exchange Future | | | 1.06740 | | 1.06860 | | | 0.0000 | 0.00 | 0 | 71,345 |
| QUANTO € On 18/09/2017 Foreign Exchange Future | | | 1.07270 | | 1.07380 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € On 18/12/2017 Foreign Exchange Future | | | 1.07840 | | 1.07940 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | 0.00 | 0 | 71,345 |
| Total QUANTO € / \$ | | | | | | | | | 0.00 | 0 | 71,345 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| RAIN | On | 19/06/2017 | Foreign Exchange Future | | | 22,116.26000 | | 22,351.23000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Future | | | 9.38350 | | 9.47460 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.52 | Call | | | 36.82170 | 28.718 | 15.79 | 0.0851 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.52 | Put | | | 1,082.22170 | 1,165.218 | 15.79 | 0.9149 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.53 | Call | | | 36.17800 | 28.203 | 15.82 | 0.0837 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.53 | Put | | | 1,091.57800 | 1,174.703 | 15.82 | 0.9163 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.51 | Call | | | 37.47700 | 29.244 | 15.76 | 0.0866 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.51 | Put | | | 1,072.87700 | 1,155.744 | 15.76 | 0.9134 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Future | | | 3.46400 | | 3.47210 | | | 0.0000 | 0.00 | 0 | 19,800 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 19,800 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.27 | Call | | | 4.00470 | 4.452 | 21.29 | 0.0314 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.27 | Put | | | 801.90470 | 810.452 | 21.29 | 0.9686 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.28 | Call | | | 4.00370 | 4.470 | 21.50 | 0.0312 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.28 | Put | | | 811.90370 | 820.470 | 21.50 | 0.9688 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.26 | Call | | | 4.00650 | 4.435 | 21.08 | 0.0315 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.26 | Put | | | 791.90650 | 800.435 | 21.08 | 0.9685 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 19,800 |
| ZMW / R | On | 19/06/2017 | Foreign Exchange Future | | | 1.33500 | | 1.34540 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/09/2017 | Foreign Exchange Future | | | 1.32630 | | 1.32640 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/12/2017 | Foreign Exchange Future | | | 1.29620 | | 1.30620 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | | | | 263,462,304.62 | 19,735 | 847,813 |
| Total Options | | | | | | | | | | | | 1,322,790.40 | 4,000 | 1,217,220 |
| Grand Total: | | | | | | | | | | | | 264,785,095.02 | 23,735 | 2,065,033 |