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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/04/2017

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|------------------|------------------|---------------|
| \$ / R On 13/04/2017 Foreign Exchange Future | | | 13.47530 | | 13.69380 | | | 0.0000 | 272,618,794.30 | 20,231 | 0 |
| \$ / R On 18/04/2017 Foreign Exchange Future | | | 13.42980 | | 13.69380 | | | 0.0000 | 0.00 | 0 | 1,450 |
| \$ / R On 19/04/2017 Foreign Exchange Future | | | 13.42980 | | 13.68470 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 20/04/2017 Foreign Exchange Future | | | 13.43250 | | 13.68700 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 21/04/2017 Foreign Exchange Future | | | 13.43520 | | 13.68930 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 24/04/2017 Foreign Exchange Future | | | 13.44340 | | 13.69620 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/04/2017 Foreign Exchange Future | | | 13.44550 | | 13.69850 | | | 0.0000 | 806,730.00 | 60 | 80 |
| \$ / R On 28/04/2017 Foreign Exchange Future | | | 13.45190 | | 13.70560 | | | 0.0000 | 2,434,793.90 | 181 | 2,081 |
| \$ / R On 02/05/2017 Foreign Exchange Future | | | 13.46040 | | 13.71510 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 04/05/2017 Foreign Exchange Future | | | 13.46470 | | 13.71980 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 11/05/2017 Foreign Exchange Future | | | 13.47960 | | 13.73640 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 12/05/2017 Foreign Exchange Future | | | 13.48180 | | 13.73870 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 15/05/2017 Foreign Exchange Future | | | 13.48820 | | 13.74580 | | | 0.0000 | 0.00 | 0 | 10 |
| \$ / R On 19/05/2017 Foreign Exchange Future | | | 13.49670 | | 13.75530 | | | 0.0000 | 15,386,238.00 | 1,140 | 1,140 |
| \$ / R On 26/05/2017 Foreign Exchange Future | | | 13.51310 | | 13.77200 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 31/05/2017 Foreign Exchange Future | | | 13.52480 | | 13.78400 | | | 0.0000 | 0.00 | 0 | 40 |
| \$ / R On 19/06/2017 Foreign Exchange Future | | | 13.56930 | | 13.82940 | | | 0.0000 | 5,006,325,388.50 | 368,945 | 936,872 |
| \$ / R On 28/06/2017 Foreign Exchange Future | | | 13.59030 | | 13.85090 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 30/06/2017 Foreign Exchange Future | | | 13.59500 | | 13.85570 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 05/07/2017 Foreign Exchange Future | | | 13.60660 | | 13.86760 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 10/07/2017 Foreign Exchange Future | | | 13.61830 | | 13.87960 | | | 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 | 12/07/2017 | Foreign Exchange Future | | | 13.62300 | | 13.88430 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/07/2017 | Foreign Exchange Future | | | 13.63460 | | 13.72800 | | | 0.0000 | 3,408,650.00 | 250 | 250 |
| \$ / R | On | 21/07/2017 | Foreign Exchange Future | | | 13.64400 | | 13.90580 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 25/07/2017 | Foreign Exchange Future | | | 13.65330 | | 13.91530 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Future | | | 13.65790 | | 13.92000 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2017 | Foreign Exchange Future | | | 13.66720 | | 13.92950 | | | 0.0000 | 0.00 | 0 | 2,274 |
| \$ / R | On | 11/08/2017 | Foreign Exchange Future | | | 13.69280 | | 13.95560 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Future | | | 13.73460 | | 13.99830 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 13.78110 | | 14.04580 | | | 0.0000 | 59,741,068.50 | 4,335 | 54,712 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Future | | | 13.80200 | | 14.06710 | | | 0.0000 | 0.00 | 0 | 415 |
| \$ / R | On | 28/09/2017 | Foreign Exchange Future | | | 13.80430 | | 14.06950 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Future | | | 13.86250 | | 14.12880 | | | 0.0000 | 0.00 | 0 | 334 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Future | | | 13.87170 | | 14.13820 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2017 | Foreign Exchange Future | | | 13.91120 | | 14.17840 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Future | | | 13.94610 | | 14.21390 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 13.99250 | | 14.26120 | | | 0.0000 | 3,791,967.50 | 271 | 93,245 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Future | | | 14.00180 | | 14.27060 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Future | | | 14.12490 | | 14.39610 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Future | | | 14.12950 | | 14.40080 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 14.20380 | | 14.47670 | | | 0.0000 | 0.00 | 0 | 280 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Future | | | 14.29070 | | 14.56510 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Future | | | 14.33070 | | 14.60460 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Future | | | 14.34070 | | 14.61440 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 14.42560 | | 14.69830 | | | 0.0000 | 0.00 | 0 | 3,115 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Future | | | 14.56550 | | 14.83650 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 14.65290 | | 14.92290 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Future | | | 14.79530 | | 15.06350 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 14.87270 | | 15.14000 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Future | | | 15.02510 | | 15.29060 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 15.10760 | | 15.37200 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 5,364,513,630.70 | 395,413 | 1,096,998 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Option | 13.94 | Call | | | 18.11040 | 0.000 | 20.80 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Option | 13.94 | Put | | | 264.31040 | 464.700 | 20.80 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Option | 13.00 | Call | | | 694.02940 | 475.300 | 20.80 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Option | 13.00 | Put | | | 0.22940 | 0.000 | 20.80 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Option | 13.50 | Call | | | 210.50060 | 0.000 | 20.80 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Option | 13.50 | Put | | | 16.70060 | 24.700 | 20.80 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2017 | Foreign Exchange Option | 14.39 | Call | | | 29.79670 | 8.309 | 33.31 | 0.0399 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2017 | Foreign Exchange Option | 14.39 | Put | | | 725.99670 | 968.509 | 33.31 | 0.9601 | 0.00 | 0 | 0 |
| \$ / R | On | 19/04/2017 | Foreign Exchange Option | 13.62 | Call | | | 190.43470 | 62.395 | 19.81 | 0.2942 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/04/2017 | Foreign Exchange Option | 13.62 | Put | | | 125.73470 | 252.595 | 19.81 | 0.7058 | 0.00 | 0 | 0 |
| \$ / R | On | 20/04/2017 | Foreign Exchange Option | 12.86 | Call | | | 839.34200 | 588.604 | 22.87 | 0.9179 | 0.00 | 0 | 0 |
| \$ / R | On | 20/04/2017 | Foreign Exchange Option | 12.86 | Put | | | 12.34200 | 16.104 | 22.87 | 0.0821 | 0.00 | 0 | 0 |
| \$ / R | On | 21/04/2017 | Foreign Exchange Option | 14.31 | Call | | | 40.51220 | 12.068 | 26.35 | 0.0551 | 0.00 | 0 | 0 |
| \$ / R | On | 21/04/2017 | Foreign Exchange Option | 14.31 | Put | | | 661.21220 | 886.868 | 26.35 | 0.9449 | 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 | 24/04/2017 | Foreign Exchange Option | 13.56 | Call | | 261.72010 | 116.048 | 17.96 | 0.3969 | 0.00 | 0 | 0 |
| \$ / R | On | 24/04/2017 | Foreign Exchange Option | 13.56 | Put | | 125.52010 | 232.648 | 17.96 | 0.6031 | 0.00 | 0 | 0 |
| \$ / R | On | 24/04/2017 | Foreign Exchange Option | 13.89 | Call | | 112.64830 | 46.772 | 20.43 | 0.1830 | 0.00 | 0 | 2,500 |
| \$ / R | On | 24/04/2017 | Foreign Exchange Option | 13.89 | Put | | 306.44830 | 493.372 | 20.43 | 0.8170 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.06 | Call | | 662.02310 | 436.167 | 18.99 | 0.8056 | 0.00 | 0 | 100 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.06 | Put | | 23.52310 | 50.667 | 18.99 | 0.1944 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.06 | Call | | 11.15360 | 4.976 | 29.79 | 0.0191 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.06 | Put | | 1,372.65360 | 1,619.476 | 29.79 | 0.9809 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 16.67 | Call | | 1.07190 | 0.486 | 40.12 | 0.0018 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 16.67 | Put | | 2,972.57190 | 3,224.986 | 40.12 | 0.9982 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 14.10 | Call | | 66.35070 | 26.082 | 20.88 | 0.1082 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 14.10 | Put | | 467.85070 | 680.582 | 20.88 | 0.8918 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.00 | Call | | 11.99520 | 5.534 | 29.36 | 0.0213 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.00 | Put | | 1,313.49520 | 1,560.034 | 29.36 | 0.9787 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.50 | Call | | 307.26270 | 146.176 | 17.66 | 0.4561 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.50 | Put | | 108.76270 | 200.676 | 17.66 | 0.5439 | 0.00 | 0 | 60 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.80 | Call | | 147.07420 | 62.970 | 19.27 | 0.2335 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.80 | Put | | 248.57420 | 417.470 | 19.27 | 0.7665 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.69 | Call | | 3.90690 | 1.879 | 34.23 | 0.0070 | 0.00 | 0 | 60 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.69 | Put | | 1,995.40690 | 2,246.379 | 34.23 | 0.9930 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2017 | Foreign Exchange Option | 13.00 | Call | | 726.89460 | 501.266 | 18.58 | 0.8228 | 0.00 | 0 | 1,500 |
| \$ / R | On | 28/04/2017 | Foreign Exchange Option | 13.00 | Put | | 21.29460 | 49.366 | 18.58 | 0.1772 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2017 | Foreign Exchange Option | 14.23 | Call | | 52.81800 | 23.076 | 20.44 | 0.0907 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2017 | Foreign Exchange Option | 14.23 | Put | | 577.21800 | 801.176 | 20.44 | 0.9093 | 0.00 | 0 | 0 |
| \$ / R | On | 02/05/2017 | Foreign Exchange Option | 13.56 | Call | | 311.12920 | 170.729 | 17.64 | 0.4352 | 0.00 | 0 | 10,000 |
| \$ / R | On | 02/05/2017 | Foreign Exchange Option | 13.56 | Put | | 156.02920 | 270.329 | 17.64 | 0.5648 | 0.00 | 0 | 0 |
| \$ / R | On | 02/05/2017 | Foreign Exchange Option | 12.60 | Call | | 1,127.91470 | 877.227 | 19.31 | 0.9359 | 0.00 | 0 | 0 |
| \$ / R | On | 02/05/2017 | Foreign Exchange Option | 12.60 | Put | | 12.81470 | 16.827 | 19.31 | 0.0641 | 0.00 | 0 | 10,000 |
| \$ / R | On | 02/05/2017 | Foreign Exchange Option | 12.72 | Call | | 1,010.31320 | 761.550 | 18.10 | 0.9179 | 0.00 | 0 | 0 |
| \$ / R | On | 02/05/2017 | Foreign Exchange Option | 12.72 | Put | | 15.21320 | 21.150 | 18.10 | 0.0821 | 0.00 | 0 | 0 |
| \$ / R | On | 04/05/2017 | Foreign Exchange Option | 13.22 | Call | | 560.04730 | 363.490 | 17.22 | 0.6789 | 0.00 | 0 | 0 |
| \$ / R | On | 04/05/2017 | Foreign Exchange Option | 13.22 | Put | | 60.24730 | 118.790 | 17.22 | 0.3211 | 0.00 | 0 | 25,000 |
| \$ / R | On | 04/05/2017 | Foreign Exchange Option | 13.65 | Call | | 274.97970 | 153.667 | 18.10 | 0.3847 | 0.00 | 0 | 1,000 |
| \$ / R | On | 04/05/2017 | Foreign Exchange Option | 13.65 | Put | | 205.17970 | 338.967 | 18.10 | 0.6153 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2017 | Foreign Exchange Option | 13.00 | Call | | 767.38720 | 550.861 | 16.28 | 0.7957 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2017 | Foreign Exchange Option | 13.00 | Put | | 30.98720 | 71.261 | 16.28 | 0.2043 | 0.00 | 0 | 34,000 |
| \$ / R | On | 11/05/2017 | Foreign Exchange Option | 13.52 | Call | | 383.51360 | 244.033 | 17.68 | 0.4854 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2017 | Foreign Exchange Option | 13.52 | Put | | 167.11360 | 284.433 | 17.68 | 0.5146 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2017 | Foreign Exchange Option | 15.00 | Call | | 35.77880 | 17.790 | 23.08 | 0.0505 | 0.00 | 0 | 34,000 |
| \$ / R | On | 11/05/2017 | Foreign Exchange Option | 15.00 | Put | | 1,299.37880 | 1,538.190 | 23.08 | 0.9495 | 0.00 | 0 | 0 |
| \$ / R | On | 12/05/2017 | Foreign Exchange Option | 14.25 | Call | | 119.17940 | 67.079 | 19.99 | 0.1696 | 33,539.25 | 500 | 1,250 |
| \$ / R | On | 12/05/2017 | Foreign Exchange Option | 14.25 | Put | | 630.47940 | 835.279 | 19.99 | 0.8304 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2017 | Foreign Exchange Option | 13.98 | Call | | 203.04930 | 122.215 | 18.96 | 0.2710 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2017 | Foreign Exchange Option | 13.98 | Put | | 437.24930 | 614.015 | 18.96 | 0.7290 | 0.00 | 0 | 0 |
| \$ / R | On | 19/05/2017 | Foreign Exchange Option | 13.71 | Call | | 329.96960 | 214.544 | 18.17 | 0.4027 | 0.00 | 0 | 0 |
| \$ / R | On | 19/05/2017 | Foreign Exchange Option | 13.71 | Put | | 284.66960 | 427.844 | 18.17 | 0.5973 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 26/05/2017 | Foreign Exchange Option | 15.97 | Call | | | 19.68530 | 13.097 | 25.25 | 0.0298 | 0.00 | 0 | 60 |
| \$ / R | On | 26/05/2017 | Foreign Exchange Option | 15.97 | Put | | | 2,217.68530 | 2,469.997 | 25.25 | 0.9702 | 0.00 | 0 | 0 |
| \$ / R | On | 26/05/2017 | Foreign Exchange Option | 13.50 | Call | | | 472.38840 | 325.346 | 17.24 | 0.5183 | 0.00 | 0 | 0 |
| \$ / R | On | 26/05/2017 | Foreign Exchange Option | 13.50 | Put | | | 200.38840 | 312.246 | 17.24 | 0.4817 | 0.00 | 0 | 60 |
| \$ / R | On | 31/05/2017 | Foreign Exchange Option | 12.93 | Call | | | 914.85900 | 691.625 | 16.04 | 0.7889 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2017 | Foreign Exchange Option | 12.93 | Put | | | 60.85900 | 96.825 | 16.04 | 0.2111 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 11.78 | Call | | | 2,060.01070 | 1,802.874 | 18.19 | 0.9681 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 11.78 | Put | | | 10.61070 | 13.574 | 18.19 | 0.0319 | 0.00 | 0 | 4,500 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.00 | Call | | | 1,842.61940 | 1,586.753 | 16.99 | 0.9577 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.00 | Put | | | 13.21940 | 17.453 | 16.99 | 0.0423 | 0.00 | 0 | 60,150 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.10 | Call | | | 1,744.06840 | 1,488.962 | 16.44 | 0.9518 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 19.71 | Put | | | 5,882.47090 | 6,141.689 | 29.67 | 0.9980 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.05 | Put | | | 4,234.79820 | 4,489.242 | 29.67 | 0.9854 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.15 | Call | | | 12.64750 | 7.551 | 29.67 | 0.0131 | 0.00 | 0 | 1,297 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.15 | Put | | | 4,333.24750 | 4,588.251 | 29.67 | 0.9869 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.65 | Call | | | 7.00190 | 4.022 | 29.67 | 0.0074 | 0.00 | 0 | 150 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.65 | Put | | | 4,827.60190 | 5,084.722 | 29.67 | 0.9926 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 19.71 | Call | | | 1.87090 | 0.990 | 29.67 | 0.0020 | 0.00 | 0 | 3,155 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.20 | Put | | | 2,400.15830 | 2,649.978 | 22.66 | 0.9622 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Call | | | 27.79390 | 18.233 | 22.82 | 0.0358 | 0.00 | 0 | 2,850 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Put | | | 2,458.39390 | 2,708.933 | 22.82 | 0.9642 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.73 | Call | | | 18.98070 | 16.291 | 25.22 | 0.0298 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.73 | Put | | | 2,919.58070 | 3,176.991 | 25.22 | 0.9702 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.05 | Call | | | 14.19820 | 8.542 | 29.67 | 0.0146 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.86 | Put | | | 2,072.84450 | 2,318.477 | 21.94 | 0.9466 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.00 | Call | | | 36.40860 | 23.855 | 22.24 | 0.0463 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.00 | Put | | | 2,207.00860 | 2,454.555 | 22.24 | 0.9537 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.10 | Call | | | 32.78530 | 21.431 | 22.45 | 0.0418 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.10 | Put | | | 2,303.38530 | 2,552.131 | 22.45 | 0.9582 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.20 | Call | | | 29.55830 | 19.278 | 22.66 | 0.0378 | 0.00 | 0 | 4,255 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Put | | | 1,761.06440 | 2,000.836 | 21.23 | 0.9248 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.78 | Call | | | 46.03520 | 30.334 | 21.77 | 0.0580 | 0.00 | 0 | 19,880 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.78 | Put | | | 1,996.63520 | 2,241.034 | 21.77 | 0.9420 | 0.00 | 0 | 3,155 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.85 | Call | | | 42.69950 | 28.083 | 21.92 | 0.0540 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.85 | Put | | | 2,063.29950 | 2,308.783 | 21.92 | 0.9460 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.86 | Call | | | 42.24450 | 27.777 | 21.94 | 0.0534 | 0.00 | 0 | 30,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.50 | Put | | | 1,733.09890 | 1,972.226 | 21.17 | 0.9224 | 0.00 | 0 | 150 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Call | | | 61.81310 | 41.056 | 21.19 | 0.0768 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Put | | | 1,742.41310 | 1,981.756 | 21.19 | 0.9232 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Call | | | 61.13420 | 40.593 | 21.21 | 0.0760 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Put | | | 1,751.73420 | 1,991.293 | 21.21 | 0.9240 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Call | | | 60.46440 | 40.136 | 21.23 | 0.0752 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.00 | Put | | | 1,280.33140 | 1,504.826 | 20.10 | 0.8688 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.15 | Call | | | 92.49350 | 62.169 | 20.42 | 0.1120 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.15 | Put | | | 1,413.09350 | 1,642.869 | 20.42 | 0.8880 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.40 | Call | | | 69.82740 | 46.549 | 20.95 | 0.0862 | 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 | 15.40 | Put | | 1,640.42740 | 1,877.249 | 20.95 | 0.9138 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.50 | Call | | 62.49890 | 41.526 | 21.17 | 0.0776 | 0.00 | 0 | 55,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.50 | Put | | 864.39410 | 1,064.115 | 18.99 | 0.7808 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.75 | Call | | 146.04070 | 99.402 | 19.55 | 0.1700 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.75 | Put | | 1,066.64070 | 1,280.102 | 19.55 | 0.8300 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.89 | Call | | 124.42960 | 84.388 | 19.86 | 0.1471 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.89 | Put | | 1,185.02960 | 1,405.088 | 19.86 | 0.8529 | 0.00 | 0 | 1,297 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.00 | Call | | 109.73140 | 74.126 | 20.10 | 0.1312 | 0.00 | 0 | 763 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.25 | Put | | 675.12720 | 859.851 | 18.43 | 0.7192 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.26 | Call | | 251.77070 | 177.058 | 18.45 | 0.2781 | 0.00 | 0 | 3,156 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.26 | Put | | 682.37070 | 867.758 | 18.45 | 0.7219 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.33 | Call | | 233.27210 | 163.044 | 18.61 | 0.2597 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.33 | Put | | 733.87210 | 923.744 | 18.61 | 0.7403 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.50 | Call | | 193.79410 | 133.415 | 18.99 | 0.2192 | 0.00 | 0 | 99,678 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.13 | Put | | 590.59910 | 766.179 | 18.12 | 0.6854 | 0.00 | 0 | 17,600 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.18 | Call | | 274.67330 | 194.068 | 18.25 | 0.3001 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.18 | Put | | 625.27330 | 804.768 | 18.25 | 0.6999 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.23 | Call | | 260.13130 | 183.291 | 18.38 | 0.2862 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.23 | Put | | 660.73130 | 843.991 | 18.38 | 0.7138 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.25 | Call | | 254.52720 | 179.151 | 18.43 | 0.2808 | 0.00 | 0 | 100 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.00 | Put | | 504.34660 | 669.043 | 17.79 | 0.6450 | 0.00 | 0 | 3,800 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.04 | Call | | 319.66400 | 227.716 | 17.89 | 0.3422 | 0.00 | 0 | 37 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.04 | Put | | 530.26400 | 698.416 | 17.89 | 0.6578 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Call | | 296.35580 | 210.226 | 18.07 | 0.3206 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Put | | 576.95580 | 750.926 | 18.07 | 0.6794 | 0.00 | 0 | 2,850 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.13 | Call | | 289.99910 | 205.479 | 18.12 | 0.3146 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.80 | Put | | 384.82360 | 529.747 | 17.27 | 0.5757 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.83 | Call | | 400.66360 | 289.087 | 17.35 | 0.4134 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.83 | Put | | 401.26360 | 549.787 | 17.35 | 0.5866 | 0.00 | 0 | 2,280 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.87 | Call | | 383.58120 | 276.293 | 17.45 | 0.3991 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.87 | Put | | 424.18120 | 576.993 | 17.45 | 0.6009 | 0.00 | 0 | 30,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.00 | Call | | 333.74660 | 238.343 | 17.79 | 0.3550 | 0.00 | 0 | 1,150 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.50 | Put | | 240.96800 | 349.372 | 16.56 | 0.4571 | 0.00 | 0 | 100 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.69 | Call | | 467.08470 | 338.358 | 16.99 | 0.4660 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.69 | Put | | 327.68470 | 459.058 | 16.99 | 0.5340 | 0.00 | 0 | 250 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.70 | Call | | 462.07240 | 334.596 | 17.02 | 0.4622 | 0.00 | 0 | 500 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.70 | Put | | 332.67240 | 465.296 | 17.02 | 0.5378 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.80 | Call | | 414.22360 | 299.047 | 17.27 | 0.4243 | 0.00 | 0 | 1,500 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.36 | Put | | 186.97520 | 280.841 | 16.35 | 0.3986 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.39 | Call | | 637.23560 | 474.113 | 16.40 | 0.5888 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.39 | Put | | 197.83560 | 294.813 | 16.40 | 0.4112 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.45 | Call | | 600.11850 | 443.227 | 16.49 | 0.5637 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.45 | Put | | 220.71850 | 323.927 | 16.49 | 0.4363 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.50 | Call | | 570.36800 | 418.672 | 16.56 | 0.5429 | 0.00 | 0 | 4,750 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.27 | Put | | 156.68390 | 241.294 | 16.22 | 0.3610 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.30 | Call | | 695.80050 | 523.382 | 16.26 | 0.6265 | 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 | 13.30 | Put | | | 166.40050 | 254.082 | 16.26 | 0.3735 | 0.00 | 0 | 1,638 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.34 | Call | | | 669.34710 | 501.047 | 16.32 | 0.6097 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.34 | Put | | | 179.94710 | 271.747 | 16.32 | 0.3903 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.36 | Call | | | 656.37520 | 490.141 | 16.35 | 0.6014 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.13 | Put | | | 116.72170 | 186.861 | 16.01 | 0.3036 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.16 | Call | | | 793.65340 | 607.100 | 16.06 | 0.6843 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.16 | Put | | | 124.25340 | 197.800 | 16.06 | 0.3157 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.22 | Call | | | 750.72680 | 570.164 | 16.15 | 0.6597 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.22 | Put | | | 141.32680 | 220.864 | 16.15 | 0.3403 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.27 | Call | | | 716.08390 | 540.594 | 16.22 | 0.6390 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.92 | Put | | | 74.03480 | 121.104 | 15.70 | 0.2229 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.00 | Call | | | 918.00970 | 713.254 | 15.82 | 0.7474 | 0.00 | 0 | 2,378 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.00 | Put | | | 88.60970 | 143.954 | 15.82 | 0.2526 | 5,758,176.00 | 40,000 | 88,455 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.10 | Call | | | 839.12390 | 645.613 | 15.97 | 0.7084 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.10 | Put | | | 109.72390 | 176.313 | 15.97 | 0.2916 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.13 | Call | | | 816.12170 | 626.161 | 16.01 | 0.6964 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.76 | Put | | | 50.42660 | 85.633 | 15.64 | 0.1707 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.80 | Call | | | 1,085.08420 | 862.441 | 15.62 | 0.8174 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.80 | Put | | | 55.68420 | 93.141 | 15.62 | 0.1826 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.90 | Call | | | 1,000.09370 | 785.103 | 15.67 | 0.7843 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.90 | Put | | | 70.69370 | 115.803 | 15.67 | 0.2157 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.92 | Call | | | 983.43480 | 770.404 | 15.70 | 0.7771 | 0.00 | 0 | 33,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.50 | Put | | | 25.04770 | 47.691 | 15.75 | 0.1057 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.65 | Call | | | 1,217.35400 | 986.712 | 15.69 | 0.8594 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.65 | Put | | | 37.95400 | 67.412 | 15.69 | 0.1406 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.71 | Call | | | 1,163.81030 | 936.223 | 15.66 | 0.8434 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.71 | Put | | | 44.41030 | 76.923 | 15.66 | 0.1566 | 0.00 | 0 | 17,600 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.76 | Call | | | 1,119.82660 | 894.933 | 15.64 | 0.8293 | 0.00 | 0 | 50 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.10 | Put | | | 14.66840 | 19.662 | 16.44 | 0.0482 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.25 | Call | | | 1,596.63900 | 1,344.703 | 15.87 | 0.9381 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.25 | Put | | | 17.23900 | 25.403 | 15.87 | 0.0619 | 0.00 | 0 | 4,500 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.40 | Call | | | 1,449.81210 | 1,206.672 | 15.80 | 0.9139 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.40 | Put | | | 20.41210 | 37.372 | 15.80 | 0.0861 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.50 | Call | | | 1,354.44770 | 1,116.991 | 15.75 | 0.8943 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2017 | Foreign Exchange Option | 13.50 | Call | | | 607.55520 | 453.463 | 16.50 | 0.5502 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2017 | Foreign Exchange Option | 13.50 | Put | | | 256.65520 | 363.163 | 16.50 | 0.4498 | 0.00 | 0 | 60 |
| \$ / R | On | 28/06/2017 | Foreign Exchange Option | 16.24 | Call | | | 31.95130 | 20.695 | 21.63 | 0.0396 | 0.00 | 0 | 60 |
| \$ / R | On | 28/06/2017 | Foreign Exchange Option | 16.24 | Put | | | 2,421.05130 | 2,670.395 | 21.63 | 0.9604 | 0.00 | 0 | 0 |
| \$ / R | On | 30/06/2017 | Foreign Exchange Option | 13.70 | Call | | | 507.36530 | 374.439 | 16.89 | 0.4763 | 0.00 | 0 | 0 |
| \$ / R | On | 30/06/2017 | Foreign Exchange Option | 13.70 | Put | | | 351.66530 | 479.439 | 16.89 | 0.5237 | 0.00 | 0 | 0 |
| \$ / R | On | 05/07/2017 | Foreign Exchange Option | 14.00 | Call | | | 393.40910 | 289.067 | 17.49 | 0.3821 | 0.00 | 0 | 5,000 |
| \$ / R | On | 05/07/2017 | Foreign Exchange Option | 14.00 | Put | | | 525.80910 | 682.467 | 17.49 | 0.6179 | 0.00 | 0 | 0 |
| \$ / R | On | 10/07/2017 | Foreign Exchange Option | 14.07 | Call | | | 384.39390 | 283.683 | 17.55 | 0.3686 | 0.00 | 0 | 5,000 |
| \$ / R | On | 10/07/2017 | Foreign Exchange Option | 14.07 | Put | | | 574.79390 | 735.383 | 17.55 | 0.6314 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 13.95 | Call | | | 437.55900 | 325.989 | 17.27 | 0.4076 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 13.95 | Put | | | 503.25900 | 652.989 | 17.27 | 0.5924 | 0.00 | 0 | 1,000 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 17.98 | Call | | 30.63570 | 21.319 | 28.61 | 0.0299 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 17.98 | Put | | 4,126.33570 | 4,378.319 | 28.61 | 0.9701 | 0.00 | 0 | 0 |
| \$ / R | On | 17/07/2017 | Foreign Exchange Option | 13.72 | Call | | 0.00000 | 421.829 | 16.65 | 0.4876 | 0.00 | 0 | 0 |
| \$ / R | On | 17/07/2017 | Foreign Exchange Option | 13.72 | Put | | 0.00000 | 507.229 | 16.65 | 0.5124 | 0.00 | 0 | 0 |
| \$ / R | On | 21/07/2017 | Foreign Exchange Option | 14.56 | Call | | 275.66330 | 203.316 | 18.54 | 0.2661 | 0.00 | 0 | 0 |
| \$ / R | On | 21/07/2017 | Foreign Exchange Option | 14.56 | Put | | 929.86330 | 1,119.316 | 18.54 | 0.7339 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2017 | Foreign Exchange Option | 13.20 | Call | | 897.90930 | 712.369 | 15.82 | 0.6714 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2017 | Foreign Exchange Option | 13.20 | Put | | 182.60930 | 259.069 | 15.82 | 0.3286 | 0.00 | 0 | 2,000 |
| \$ / R | On | 25/07/2017 | Foreign Exchange Option | 14.30 | Call | | 357.78500 | 268.120 | 17.90 | 0.3303 | 0.00 | 0 | 2,000 |
| \$ / R | On | 25/07/2017 | Foreign Exchange Option | 14.30 | Put | | 742.48500 | 914.820 | 17.90 | 0.6697 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Option | 13.50 | Call | | 715.39370 | 555.726 | 16.27 | 0.5702 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Option | 13.50 | Put | | 295.39370 | 397.826 | 16.27 | 0.4298 | 0.00 | 0 | 60 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Option | 16.53 | Call | | 49.91000 | 36.595 | 21.66 | 0.0565 | 0.00 | 0 | 60 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Option | 16.53 | Put | | 2,659.91000 | 2,908.695 | 21.66 | 0.9435 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2017 | Foreign Exchange Option | 13.72 | Call | | 609.07590 | 469.166 | 16.59 | 0.5011 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2017 | Foreign Exchange Option | 13.72 | Put | | 399.57590 | 521.966 | 16.59 | 0.4989 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2017 | Foreign Exchange Option | 13.75 | Call | | 632.51640 | 493.495 | 16.62 | 0.5016 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2017 | Foreign Exchange Option | 13.75 | Put | | 426.91640 | 550.695 | 16.62 | 0.4984 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Option | 16.84 | Call | | 71.20540 | 53.263 | 21.48 | 0.0698 | 0.00 | 0 | 60 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Option | 16.84 | Put | | 2,912.90540 | 3,158.663 | 21.48 | 0.9302 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Option | 13.50 | Call | | 825.61950 | 664.392 | 16.14 | 0.5883 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Option | 13.50 | Put | | 327.31950 | 429.792 | 16.14 | 0.4117 | 0.00 | 0 | 60 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.14 | Call | | 1,121.41430 | 928.217 | 15.55 | 0.6973 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.14 | Put | | 215.61430 | 287.117 | 15.55 | 0.3027 | 0.00 | 0 | 90 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.63 | Call | | 816.44270 | 663.485 | 16.27 | 0.5622 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.63 | Put | | 400.64270 | 512.385 | 16.27 | 0.4378 | 0.00 | 0 | 226,200 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.80 | Call | | 1,376.11070 | 1,160.375 | 15.26 | 0.7840 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.50 | Put | | 85.12670 | 110.867 | 15.03 | 0.1501 | 0.00 | 0 | 1,125 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.75 | Call | | 1,415.98180 | 1,197.356 | 15.23 | 0.7957 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.75 | Put | | 120.18180 | 166.256 | 15.23 | 0.2043 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Put | | 3,388.54980 | 3,636.397 | 20.63 | 0.9496 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Call | | 53.77920 | 37.100 | 20.63 | 0.0499 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Put | | 3,397.97920 | 3,646.000 | 20.63 | 0.9501 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.00 | Call | | 2,092.00240 | 1,838.733 | 15.85 | 0.9160 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.00 | Put | | 46.20240 | 57.633 | 15.85 | 0.0840 | 0.00 | 0 | 7,202 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.50 | Call | | 1,630.92670 | 1,391.967 | 15.03 | 0.8499 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.00 | Put | | 3,034.40990 | 3,274.629 | 20.72 | 0.9294 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.03 | Call | | 77.84550 | 54.048 | 20.71 | 0.0688 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.03 | Put | | 3,062.04550 | 3,302.948 | 20.71 | 0.9312 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Call | | 0.00000 | 0.000 | 20.50 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Put | | 985,954.20000 | 986,218.900 | 20.50 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Call | | 54.34980 | 37.497 | 20.63 | 0.0504 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.00 | Put | | 2,119.04680 | 2,345.921 | 20.10 | 0.8561 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.40 | Call | | 125.44770 | 96.359 | 20.63 | 0.1124 | 0.00 | 0 | 960 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.40 | Put | | 2,479.64770 | 2,715.259 | 20.63 | 0.8876 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Call | | 27.44340 | 18.977 | 20.50 | 0.0279 | 0.00 | 0 | 3,099 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Put | | | 3,981.64340 | 4,237.877 | 20.50 | 0.9721 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.00 | Call | | | 80.20990 | 55.729 | 20.72 | 0.0706 | 0.00 | 0 | 650 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.69 | Put | | | 1,042.94940 | 1,225.506 | 18.11 | 0.6831 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.72 | Call | | | 390.76760 | 310.175 | 18.17 | 0.3115 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.72 | Put | | | 1,064.96760 | 1,249.076 | 18.17 | 0.6885 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Call | | | 54.92440 | 37.900 | 20.63 | 0.0508 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Put | | | 3,379.12440 | 3,626.800 | 20.63 | 0.9492 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.00 | Call | | | 164.84680 | 127.021 | 20.10 | 0.1439 | 0.00 | 0 | 3,680 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.47 | Put | | | 886.84900 | 1,057.322 | 17.71 | 0.6407 | 0.00 | 0 | 150 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.50 | Call | | | 453.35450 | 360.824 | 17.76 | 0.3532 | 0.00 | 0 | 7,202 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.50 | Put | | | 907.55450 | 1,079.724 | 17.76 | 0.6468 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.80 | Call | | | 96.06670 | 68.160 | 20.77 | 0.0836 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.80 | Put | | | 2,850.26670 | 3,087.060 | 20.77 | 0.9164 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.69 | Call | | | 398.74940 | 316.606 | 18.11 | 0.3169 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.22 | Put | | | 722.07510 | 877.480 | 17.26 | 0.5868 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.32 | Call | | | 512.06700 | 408.998 | 17.44 | 0.3909 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.32 | Put | | | 786.26700 | 947.899 | 17.44 | 0.6091 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 15.00 | Call | | | 324.21420 | 256.584 | 18.68 | 0.2649 | 0.00 | 0 | 600 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 15.00 | Put | | | 1,278.41420 | 1,475.484 | 18.68 | 0.7351 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.47 | Call | | | 462.64900 | 368.422 | 17.71 | 0.3593 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.75 | Put | | | 457.85060 | 578.272 | 16.44 | 0.4701 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.76 | Call | | | 748.60450 | 605.041 | 16.45 | 0.5272 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.76 | Put | | | 462.80450 | 583.941 | 16.45 | 0.4728 | 0.00 | 0 | 960 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.55 | Call | | | 438.28320 | 348.585 | 17.86 | 0.3433 | 0.00 | 0 | 1,125 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.55 | Put | | | 942.48320 | 1,117.485 | 17.86 | 0.6567 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.22 | Call | | | 547.87510 | 438.580 | 17.26 | 0.4132 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.40 | Put | | | 302.81580 | 397.669 | 15.93 | 0.3745 | 0.00 | 0 | 3,500 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.50 | Call | | | 889.21780 | 726.735 | 16.08 | 0.5978 | 0.00 | 0 | 5,730 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.50 | Put | | | 343.41780 | 445.635 | 16.08 | 0.4022 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.33 | Call | | | 508.61380 | 406.155 | 17.46 | 0.3888 | 0.00 | 0 | 3,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.33 | Put | | | 792.81380 | 955.055 | 17.46 | 0.6112 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.75 | Call | | | 753.65060 | 609.372 | 16.44 | 0.5299 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.80 | Put | | | 130.31070 | 179.275 | 15.26 | 0.2160 | 0.00 | 0 | 3,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.00 | Call | | | 1,222.70150 | 1,019.331 | 15.42 | 0.7343 | 0.00 | 0 | 7,202 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.00 | Put | | | 176.90150 | 238.232 | 15.42 | 0.2657 | 0.00 | 0 | 3,099 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.20 | Call | | | 555.32370 | 444.752 | 17.23 | 0.4178 | 0.00 | 0 | 90 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.20 | Put | | | 709.52370 | 863.652 | 17.23 | 0.5822 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.40 | Call | | | 948.61580 | 778.769 | 15.93 | 0.6255 | 0.00 | 0 | 0 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Option | 13.50 | Call | | | 917.96960 | 754.770 | 16.07 | 0.6018 | 0.00 | 0 | 0 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Option | 13.50 | Put | | | 350.86960 | 452.770 | 16.07 | 0.3982 | 0.00 | 0 | 60 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Option | 17.13 | Call | | | 81.98230 | 57.074 | 20.70 | 0.0704 | 0.00 | 0 | 60 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Option | 17.13 | Put | | | 3,144.88230 | 3,385.074 | 20.70 | 0.9296 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2017 | Foreign Exchange Option | 13.18 | Call | | | 1,125.29960 | 935.601 | 15.62 | 0.6879 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2017 | Foreign Exchange Option | 13.18 | Put | | | 235.79960 | 311.301 | 15.62 | 0.3121 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.81 | Call | | | 453.95230 | 369.738 | 18.06 | 0.3308 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.81 | Put | | | 1,135.15230 | 1,317.238 | 18.06 | 0.6692 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.50 | Call | | | 1,009.77190 | 844.660 | 16.01 | 0.6140 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.50 | Put | | | 371.57190 | 472.960 | 16.01 | 0.3860 | 0.00 | 0 | 60 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 17.45 | Call | | | 100.21580 | 80.984 | 21.57 | 0.0855 | 0.00 | 0 | 60 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 17.45 | Put | | | 3,412.01580 | 3,659.283 | 21.57 | 0.9145 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2017 | Foreign Exchange Option | 13.98 | Call | | | 810.45950 | 673.999 | 16.63 | 0.5099 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2017 | Foreign Exchange Option | 13.98 | Put | | | 612.05950 | 742.799 | 16.63 | 0.4901 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 17.74 | Call | | | 121.80760 | 98.265 | 21.67 | 0.0940 | 0.00 | 0 | 60 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 17.74 | Put | | | 3,647.90760 | 3,892.165 | 21.67 | 0.9060 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 13.50 | Call | | | 1,104.49920 | 935.641 | 15.92 | 0.6259 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 13.50 | Put | | | 390.59920 | 489.541 | 15.92 | 0.3741 | 0.00 | 0 | 60 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.75 | Put | | | 45.70710 | 64.273 | 15.46 | 0.0761 | 0.00 | 0 | 500 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.00 | Call | | | 2,327.72270 | 2,082.458 | 15.35 | 0.8988 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.00 | Put | | | 66.52270 | 89.958 | 15.35 | 0.1012 | 0.00 | 0 | 400 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.21 | Put | | | 89.29900 | 117.368 | 15.27 | 0.1264 | 0.00 | 0 | 18,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Call | | | 173.44390 | 142.625 | 20.95 | 0.1271 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Put | | | 3,212.24390 | 3,450.125 | 20.95 | 0.8729 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Call | | | 172.70350 | 142.006 | 20.96 | 0.1266 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Put | | | 3,221.50350 | 3,459.506 | 20.96 | 0.8734 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.75 | Call | | | 2,556.90710 | 2,306.773 | 15.46 | 0.9239 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | | 3,926.01550 | 4,171.531 | 21.97 | 0.9058 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Call | | | 181.07640 | 149.016 | 20.81 | 0.1325 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Put | | | 3,119.87640 | 3,356.516 | 20.81 | 0.8675 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Call | | | 177.97270 | 146.418 | 20.87 | 0.1303 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Put | | | 3,156.77270 | 3,393.918 | 20.87 | 0.8697 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.21 | Call | | | 2,140.49900 | 1,899.868 | 15.27 | 0.8736 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Put | | | 3,202.98830 | 3,440.750 | 20.93 | 0.8723 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Call | | | 216.60440 | 176.877 | 20.30 | 0.1553 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Put | | | 2,775.40440 | 3,004.377 | 20.30 | 0.8447 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Call | | | 186.67920 | 153.709 | 20.72 | 0.1364 | 0.00 | 0 | 34,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Put | | | 3,055.47920 | 3,291.209 | 20.72 | 0.8636 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | | 127.21550 | 104.031 | 21.97 | 0.0942 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Put | | | 3,092.25260 | 3,328.505 | 20.77 | 0.8659 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Call | | | 326.79100 | 267.685 | 19.35 | 0.2239 | 0.00 | 0 | 117,200 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Put | | | 2,065.59100 | 2,275.185 | 19.35 | 0.7761 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.24 | Call | | | 289.16980 | 236.502 | 19.62 | 0.2010 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.24 | Put | | | 2,267.96980 | 2,484.002 | 19.62 | 0.7990 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Call | | | 174.18830 | 143.250 | 20.93 | 0.1277 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Put | | | 2,536.27460 | 2,759.613 | 19.98 | 0.8250 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.00 | Call | | | 537.75640 | 448.707 | 18.03 | 0.3474 | 0.00 | 0 | 3,580 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.00 | Put | | | 1,276.55640 | 1,456.207 | 18.03 | 0.6526 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.11 | Call | | | 508.95640 | 424.425 | 18.20 | 0.3315 | 0.00 | 0 | 1,900 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.11 | Put | | | 1,357.75640 | 1,541.925 | 18.20 | 0.6685 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Call | | | 183.45260 | 151.005 | 20.77 | 0.1341 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.12 | Put | | | 1,365.22630 | 1,549.792 | 18.22 | 0.6699 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Call | | | 820.31180 | 689.715 | 16.82 | 0.4895 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Put | | | 739.11180 | 877.215 | 16.82 | 0.5105 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Call | | | 695.13160 | 581.730 | 17.28 | 0.4292 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Put | | | 933.93160 | 1,089.230 | 17.28 | 0.5708 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Call | | | 247.47460 | 202.113 | 19.98 | 0.1750 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Put | | | 953.24030 | 1,110.053 | 17.32 | 0.5761 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Call | | | 900.47230 | 759.201 | 16.56 | 0.5257 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Put | | | 639.27230 | 766.701 | 16.56 | 0.4743 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Call | | | 859.50980 | 723.630 | 16.69 | 0.5074 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Put | | | 688.30980 | 821.130 | 16.69 | 0.4926 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.12 | Call | | | 506.42630 | 422.292 | 18.22 | 0.3301 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Put | | | 721.98650 | 858.341 | 16.77 | 0.5046 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.50 | Call | | | 1,163.49730 | 991.206 | 15.87 | 0.6327 | 0.00 | 0 | 500 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.50 | Put | | | 402.29730 | 498.706 | 15.87 | 0.3673 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.70 | Call | | | 1,050.31700 | 891.492 | 16.14 | 0.5890 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.70 | Put | | | 489.11700 | 598.992 | 16.14 | 0.4110 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Call | | | 684.44030 | 572.553 | 17.32 | 0.4239 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.91 | Put | | | 592.04530 | 714.297 | 16.43 | 0.4556 | 0.00 | 0 | 34,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Call | | | 1,257.71830 | 1,072.369 | 15.66 | 0.6657 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Put | | | 346.51830 | 429.868 | 15.66 | 0.3343 | 0.00 | 0 | 52,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Call | | | 1,238.46310 | 1,055.688 | 15.71 | 0.6591 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Put | | | 357.26310 | 443.188 | 15.71 | 0.3409 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Call | | | 833.18650 | 700.841 | 16.77 | 0.4954 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.40 | Put | | | 364.54300 | 452.193 | 15.73 | 0.3453 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.00 | Call | | | 1,497.32380 | 1,291.325 | 15.39 | 0.7397 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.00 | Put | | | 236.12380 | 298.825 | 15.39 | 0.2603 | 0.00 | 0 | 2,580 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.12 | Call | | | 1,412.10390 | 1,212.525 | 15.47 | 0.7149 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.12 | Put | | | 270.90390 | 340.025 | 15.47 | 0.2851 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.91 | Call | | | 943.24530 | 796.797 | 16.43 | 0.5444 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.23 | Put | | | 305.58210 | 380.760 | 15.55 | 0.3083 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.40 | Call | | | 1,975.97340 | 1,739.966 | 15.19 | 0.8475 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.40 | Put | | | 114.77340 | 147.466 | 15.19 | 0.1525 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.50 | Call | | | 1,891.44670 | 1,658.037 | 15.15 | 0.8325 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.50 | Put | | | 130.24670 | 165.537 | 15.15 | 0.1675 | 0.00 | 0 | 2,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.40 | Call | | | 1,225.74300 | 1,044.693 | 15.73 | 0.6547 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.65 | Call | | | 1,767.56080 | 1,540.019 | 15.14 | 0.8076 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.65 | Put | | | 156.36080 | 197.519 | 15.14 | 0.1924 | 15,999.02 | 81 | 1,900 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.23 | Call | | | 1,336.78210 | 1,143.260 | 15.55 | 0.6917 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Call | | | 1,175.73860 | 1,003.030 | 15.88 | 0.6339 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Put | | | 405.13860 | 501.230 | 15.88 | 0.3661 | 0.00 | 0 | 60 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Call | | | 134.33050 | 110.352 | 21.93 | 0.0984 | 0.00 | 0 | 60 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Put | | | 3,883.73050 | 4,128.552 | 21.93 | 0.9016 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Option | 14.20 | Call | | | 963.82020 | 826.044 | 16.70 | 0.5167 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Option | 14.20 | Put | | | 767.72020 | 901.144 | 16.70 | 0.4833 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Option | 14.18 | Call | | | 977.92980 | 838.580 | 16.66 | 0.5212 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Option | 14.18 | Put | | | 757.12980 | 889.080 | 16.66 | 0.4788 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Call | | | 276.56150 | 236.147 | 20.62 | 0.1706 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Put | | | 3,309.86150 | 3,542.347 | 20.62 | 0.8294 | 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 | 19/03/2018 | Foreign Exchange Option | 15.46 | Call | | | 619.97290 | 530.662 | 18.25 | 0.3472 | 0.00 | 0 | 3,867 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Put | | | 1,603.27290 | 1,786.862 | 18.25 | 0.6528 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Call | | | 278.41390 | 237.744 | 20.60 | 0.1717 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Put | | | 372.22530 | 448.256 | 15.55 | 0.3039 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Put | | | 3,291.71390 | 3,523.944 | 20.60 | 0.8283 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Call | | | 277.48360 | 236.942 | 20.61 | 0.1711 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Put | | | 3,300.78360 | 3,533.142 | 20.61 | 0.8289 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,753.52050 | 1,543.978 | 15.35 | 0.7492 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Put | | | 276.82050 | 340.178 | 15.35 | 0.2508 | 0.00 | 0 | 3,867 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Call | | | 1,548.92530 | 1,352.056 | 15.55 | 0.6961 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Call | | | 615.43350 | 530.165 | 18.58 | 0.3298 | 0.00 | 0 | 2,000 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Put | | | 1,860.33350 | 2,049.465 | 18.58 | 0.6702 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Call | | | 838.43670 | 724.328 | 17.55 | 0.4277 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Put | | | 1,273.33670 | 1,433.628 | 17.55 | 0.5723 | 0.00 | 0 | 1,000 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Call | | | 1,109.24450 | 970.295 | 16.91 | 0.5240 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Put | | | 904.64450 | 1,039.595 | 16.91 | 0.4760 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Call | | | 1,163.51090 | 1,020.211 | 16.80 | 0.5413 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Put | | | 849.11090 | 979.511 | 16.80 | 0.4587 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Call | | | 399.64560 | 353.003 | 20.66 | 0.2129 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Put | | | 3,391.34560 | 3,617.403 | 20.66 | 0.7871 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Call | | | 398.58390 | 352.065 | 20.67 | 0.2123 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Put | | | 3,400.28390 | 3,626.465 | 20.67 | 0.7877 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Call | | | 1,602.77700 | 1,423.836 | 16.16 | 0.6579 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Put | | | 544.47700 | 638.236 | 16.16 | 0.3421 | 0.00 | 0 | 70,530 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Call | | | 397.52660 | 351.131 | 20.68 | 0.2118 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Put | | | 3,409.22660 | 3,635.531 | 20.68 | 0.7882 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Call | | | 609.37800 | 532.966 | 19.23 | 0.3072 | 0.00 | 0 | 750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Put | | | 2,291.07800 | 2,487.366 | 19.23 | 0.6928 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Call | | | 3,733.51730 | 3,469.640 | 15.22 | 0.9574 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Put | | | 35.21730 | 44.040 | 15.22 | 0.0426 | 0.00 | 0 | 750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Call | | | 1,971.22500 | 1,778.095 | 15.71 | 0.7494 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Put | | | 322.92500 | 402.496 | 15.71 | 0.2506 | 0.00 | 0 | 750 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Call | | | 1,274.83210 | 1,142.595 | 17.42 | 0.5327 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Put | | | 1,058.33210 | 1,197.095 | 17.42 | 0.4673 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Call | | | 1,270.82600 | 1,144.247 | 17.72 | 0.5158 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Put | | | 1,207.92600 | 1,351.347 | 17.72 | 0.4842 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Call | | | 1,266.93930 | 1,140.607 | 17.73 | 0.5146 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Put | | | 1,214.03930 | 1,357.707 | 17.73 | 0.4854 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Call | | | 1,274.71910 | 1,147.899 | 17.71 | 0.5171 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Put | | | 1,201.81910 | 1,344.999 | 17.71 | 0.4829 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Put | | | 1,213.83650 | 1,355.365 | 17.79 | 0.4631 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Call | | | 1,417.33650 | 1,290.665 | 17.79 | 0.5369 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 1,408.94490 | 1,287.138 | 18.02 | 0.5227 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Put | | | 1,348.94490 | 1,494.438 | 18.02 | 0.4773 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Call | | | 1,405.10540 | 1,283.500 | 18.02 | 0.5216 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Put | | | 1,355.10540 | 1,500.800 | 18.02 | 0.4784 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest | |
|---------------------------------|----|------------|--------|-------------------------|-----------|-----------|--------------|-------------------|-------------|-------|-------------------------|------------------|------------------|-----|
| \$ / R | On | 14/12/2018 | | Foreign Exchange Option | 15.07 | Call | | 1,412.79640 | 1,290.787 | 18.01 | 0.5238 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | | Foreign Exchange Option | 15.07 | Put | | 1,342.79640 | 1,488.087 | 18.01 | 0.4762 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | | Foreign Exchange Option | 15.10 | Call | | 1,552.87490 | 1,431.202 | 18.07 | 0.5407 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | | Foreign Exchange Option | 15.10 | Put | | 1,362.27490 | 1,506.102 | 18.07 | 0.4593 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | | Foreign Exchange Option | 15.32 | Call | | 1,547.66890 | 1,430.316 | 18.25 | 0.5286 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | | Foreign Exchange Option | 15.32 | Put | | 1,495.66890 | 1,642.716 | 18.25 | 0.4714 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | | Foreign Exchange Option | 15.33 | Call | | 1,543.85910 | 1,426.694 | 18.26 | 0.5276 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | | Foreign Exchange Option | 15.33 | Put | | 1,501.85910 | 1,649.094 | 18.26 | 0.4724 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | | Foreign Exchange Option | 15.31 | Call | | 1,551.48960 | 1,433.941 | 18.24 | 0.5296 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | | Foreign Exchange Option | 15.31 | Put | | 1,489.48960 | 1,636.341 | 18.24 | 0.4704 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | 5,807,714.27 | 40,581 | 1,779,792 | |
| Total \$ / R | | | | | | | | | | | 5,370,321,344.97 | 435,994 | 2,876,790 | |
| \$ / R MAXI | On | 19/06/2017 | | Foreign Exchange Future | 13.56930 | | | 13.82940 | | | 0.0000 | 0.00 | 0 | 495 |
| \$ / R MAXI | On | 18/09/2017 | | Foreign Exchange Future | 13.78110 | | | 14.04580 | | | 0.0000 | 0.00 | 0 | 27 |
| \$ / R MAXI | On | 18/12/2017 | | Foreign Exchange Future | 13.99250 | | | 14.26120 | | | 0.0000 | 0.00 | 0 | 42 |
| \$ / R MAXI | On | 19/03/2018 | | Foreign Exchange Future | 14.20380 | | | 14.47670 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | | Foreign Exchange Future | 14.42560 | | | 14.69830 | | | 0.0000 | 0.00 | 0 | 47 |
| Total \$ / R MAXI Future | | | | | | | | | | | 0.00 | 0 | 611 | |
| \$ / R MAXI | On | 19/06/2017 | | Foreign Exchange Option | 16.37 | Call | | 2,485.70360 | 1,767.874 | 23.38 | 0.0342 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | | Foreign Exchange Option | 16.37 | Put | | 256,545.70360 | 281,837.874 | 23.38 | 0.9658 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | | Foreign Exchange Option | 16.38 | Call | | 2,460.75660 | 1,763.169 | 23.43 | 0.0340 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | | Foreign Exchange Option | 16.38 | Put | | 257,520.75660 | 282,833.169 | 23.43 | 0.9660 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | | Foreign Exchange Option | 16.39 | Call | | 2,436.14870 | 1,758.562 | 23.48 | 0.0339 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | | Foreign Exchange Option | 16.39 | Put | | 258,496.14870 | 283,828.562 | 23.48 | 0.9661 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | | Foreign Exchange Option | 15.14 | Call | | 29,562.61540 | 23,370.800 | 18.93 | 0.2442 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | | Foreign Exchange Option | 15.14 | Put | | 138,982.61540 | 159,260.800 | 18.93 | 0.7558 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | | Foreign Exchange Option | 15.15 | Call | | 29,369.11040 | 23,216.565 | 18.95 | 0.2428 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | | Foreign Exchange Option | 15.15 | Put | | 139,789.11040 | 160,106.565 | 18.95 | 0.7572 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | | Foreign Exchange Option | 15.16 | Call | | 29,176.99540 | 23,063.200 | 18.97 | 0.2414 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | | Foreign Exchange Option | 15.16 | Put | | 140,596.99540 | 160,953.200 | 18.97 | 0.7586 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | | Foreign Exchange Option | 13.74 | Call | | 102,912.43710 | 87,267.859 | 16.20 | 0.5804 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | | Foreign Exchange Option | 13.74 | Put | | 50,792.43710 | 62,017.859 | 16.20 | 0.4196 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | | Foreign Exchange Option | 13.75 | Call | | 102,388.45520 | 86,803.306 | 16.21 | 0.5783 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | | Foreign Exchange Option | 13.75 | Put | | 51,268.45520 | 62,553.306 | 16.21 | 0.4217 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | | Foreign Exchange Option | 13.76 | Call | | 101,866.84210 | 86,341.503 | 16.23 | 0.5761 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | | Foreign Exchange Option | 13.76 | Put | | 51,746.84210 | 63,091.503 | 16.23 | 0.4239 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | | Foreign Exchange Option | 13.71 | Call | | 129,660.44690 | 112,638.403 | 15.96 | 0.6205 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | | Foreign Exchange Option | 13.71 | Put | | 52,990.44690 | 63,258.403 | 15.96 | 0.3795 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | | Foreign Exchange Option | 13.72 | Call | | 129,086.61770 | 112,147.654 | 15.98 | 0.6186 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | | Foreign Exchange Option | 13.72 | Put | | 53,416.61770 | 63,767.654 | 15.98 | 0.3814 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | | Foreign Exchange Option | 13.73 | Call | | 128,514.76230 | 111,658.970 | 15.99 | 0.6168 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | | Foreign Exchange Option | 13.73 | Put | | 53,844.76230 | 64,278.970 | 15.99 | 0.3832 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | | Foreign Exchange Option | 13.92 | Call | | 144,394.74470 | 128,208.613 | 16.45 | 0.6137 | 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 | 18/06/2018 | Foreign Exchange Option | | 13.92 | Put | | | 66,564.74470 | 77,648.613 | 16.45 | 0.3863 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | | 13.93 | Call | | | 143,852.97510 | 127,738.782 | 16.46 | 0.6121 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | | 13.93 | Put | | | 67,022.97510 | 78,178.782 | 16.46 | 0.3879 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | | 13.94 | Call | | | 143,312.33930 | 127,270.711 | 16.47 | 0.6106 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | | 13.94 | Put | | | 67,482.33930 | 78,710.711 | 16.47 | 0.3894 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 0.00 | 0 | 611 |
| £ / R | On 13/04/2017 | Foreign Exchange Future | | | | 16.86560 | | 17.13460 | | | 0.0000 | 1,028,801.60 | 61 | 0 |
| £ / R | On 24/04/2017 | Foreign Exchange Future | | | | 16.82470 | | 17.12930 | | | 0.0000 | 0.00 | 0 | 10 |
| £ / R | On 25/04/2017 | Foreign Exchange Future | | | | 16.83810 | | 17.14120 | | | 0.0000 | 1,027,124.10 | 61 | 154 |
| £ / R | On 28/04/2017 | Foreign Exchange Future | | | | 16.84730 | | 17.15130 | | | 0.0000 | 0.00 | 0 | 97 |
| £ / R | On 31/05/2017 | Foreign Exchange Future | | | | 16.95250 | | 17.26360 | | | 0.0000 | 0.00 | 0 | 7 |
| £ / R | On 19/06/2017 | Foreign Exchange Future | | | | 17.01620 | | 17.32840 | | | 0.0000 | 14,480,786.20 | 851 | 58,394 |
| £ / R | On 18/09/2017 | Foreign Exchange Future | | | | 17.32720 | | 17.64310 | | | 0.0000 | 9,703,232.00 | 560 | 1,846 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | | | 17.64220 | | 17.96540 | | | 0.0000 | 0.00 | 0 | 215 |
| Total £ / R Future | | | | | | | | | | | | 26,239,943.90 | 1,533 | 60,723 |
| £ / R | On 13/04/2017 | Foreign Exchange Option | | 17.03 | Put | | | 57.58730 | 164.400 | 16.78 | 1.0000 | 0.00 | 0 | 0 |
| £ / R | On 13/04/2017 | Foreign Exchange Option | | 17.03 | Call | | | 162.18730 | 0.000 | 16.78 | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On 24/04/2017 | Foreign Exchange Option | | 16.14 | Call | | | 1,023.92300 | 726.108 | 21.55 | 0.8706 | 0.00 | 0 | 0 |
| £ / R | On 24/04/2017 | Foreign Exchange Option | | 16.14 | Put | | | 34.62300 | 41.408 | 21.55 | 0.1294 | 0.00 | 0 | 0 |
| £ / R | On 25/04/2017 | Foreign Exchange Option | | 23.98 | Call | | | 0.07630 | 0.003 | 44.95 | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On 25/04/2017 | Foreign Exchange Option | | 23.98 | Put | | | 6,838.87630 | 7,141.903 | 44.95 | 1.0000 | 0.00 | 0 | 0 |
| £ / R | On 28/04/2017 | Foreign Exchange Option | | 17.00 | Put | | | 210.84600 | 337.469 | 18.55 | 0.5875 | 0.00 | 0 | 0 |
| £ / R | On 28/04/2017 | Foreign Exchange Option | | 17.00 | Call | | | 362.14600 | 184.769 | 18.55 | 0.4125 | 0.00 | 0 | 0 |
| £ / R | On 31/05/2017 | Foreign Exchange Option | | 17.45 | Call | | | 379.88550 | 260.528 | 18.80 | 0.3482 | 0.00 | 0 | 0 |
| £ / R | On 31/05/2017 | Foreign Exchange Option | | 17.45 | Put | | | 566.28550 | 758.028 | 18.80 | 0.6518 | 0.00 | 0 | 0 |
| £ / R | On 19/06/2017 | Foreign Exchange Option | | 16.50 | Call | | | 1,004.10720 | 779.472 | 16.68 | 0.6797 | 0.00 | 0 | 600 |
| £ / R | On 19/06/2017 | Foreign Exchange Option | | 16.50 | Put | | | 175.70720 | 263.272 | 16.68 | 0.3203 | 0.00 | 0 | 0 |
| £ / R | On 19/06/2017 | Foreign Exchange Option | | 17.50 | Call | | | 460.65910 | 334.361 | 18.39 | 0.3758 | 0.00 | 0 | 600 |
| £ / R | On 19/06/2017 | Foreign Exchange Option | | 17.50 | Put | | | 632.25910 | 818.161 | 18.39 | 0.6242 | 0.00 | 0 | 0 |
| £ / R | On 19/06/2017 | Foreign Exchange Option | | 19.00 | Call | | | 123.75290 | 86.673 | 21.04 | 0.1194 | 0.00 | 0 | 1,200 |
| £ / R | On 19/06/2017 | Foreign Exchange Option | | 19.00 | Put | | | 1,795.35290 | 2,070.473 | 21.04 | 0.8806 | 0.00 | 0 | 0 |
| £ / R | On 19/06/2017 | Foreign Exchange Option | | 24.02 | Call | | | 8.74490 | 4.503 | 31.42 | 0.0063 | 0.00 | 0 | 0 |
| £ / R | On 19/06/2017 | Foreign Exchange Option | | 24.02 | Put | | | 6,700.34490 | 7,008.303 | 31.42 | 0.9937 | 0.00 | 0 | 0 |
| £ / R | On 19/06/2017 | Foreign Exchange Option | | 24.03 | Call | | | 8.66880 | 4.460 | 31.42 | 0.0063 | 0.00 | 0 | 0 |
| £ / R | On 19/06/2017 | Foreign Exchange Option | | 24.03 | Put | | | 6,710.26880 | 7,018.260 | 31.42 | 0.9937 | 0.00 | 0 | 0 |
| £ / R | On 19/06/2017 | Foreign Exchange Option | | 24.04 | Call | | | 8.59340 | 4.418 | 31.42 | 0.0062 | 0.00 | 0 | 0 |
| £ / R | On 19/06/2017 | Foreign Exchange Option | | 24.04 | Put | | | 6,720.19340 | 7,028.218 | 31.42 | 0.9938 | 0.00 | 0 | 0 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 17.99 | Call | | | 683.63400 | 555.501 | 18.26 | 0.4004 | 0.00 | 0 | 0 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 17.99 | Put | | | 1,030.53400 | 1,218.301 | 18.26 | 0.5996 | 0.00 | 0 | 0 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 18.00 | Call | | | 680.12600 | 552.547 | 18.28 | 0.3987 | 0.00 | 0 | 0 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 18.00 | Put | | | 1,037.02600 | 1,225.347 | 18.28 | 0.6013 | 0.00 | 0 | 0 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 18.01 | Call | | | 676.63560 | 549.609 | 18.29 | 0.3970 | 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 | 18.01 | Put | | | 1,043.53560 | 1,232.409 | 18.29 | 0.6030 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Call | | | 60.41980 | 42.044 | 22.50 | 0.0346 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Put | | | 7,255.01980 | 7,559.844 | 22.50 | 0.9654 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Call | | | 61.03280 | 42.498 | 22.50 | 0.0349 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Put | | | 7,235.63280 | 7,540.298 | 22.50 | 0.9651 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Call | | | 60.72560 | 42.270 | 22.50 | 0.0348 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Put | | | 7,245.32560 | 7,550.070 | 22.50 | 0.9652 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 2,400 |
| Total £ / R | | | | | | | | | | | | 26,239,943.90 | 1,533 | 63,123 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Future | | | 0.12452 | | 0.12663 | | | 0.0000 | 0.00 | 0 | 3,823 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Future | | | 0.12698 | | 0.12914 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Future | | | 0.12953 | | 0.13173 | | | 0.0000 | 129.53 | 1 | 1 |
| Total ¥ / R Future | | | | | | | | | | | | 129.53 | 1 | 3,824 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.15 | Put | | | 2,357.60530 | 2,560.218 | 22.10 | 0.9725 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.16 | Call | | | 5.56510 | 2.606 | 23.19 | 0.0067 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.16 | Put | | | 3,342.86510 | 3,550.806 | 23.19 | 0.9933 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.17 | Call | | | 1.48530 | 0.499 | 23.93 | 0.0014 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.17 | Put | | | 4,338.78530 | 4,548.699 | 23.93 | 0.9986 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.15 | Call | | | 20.30530 | 12.018 | 22.10 | 0.0275 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.15 | Call | | | 118.89650 | 94.453 | 20.35 | 0.1195 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.15 | Put | | | 2,204.89650 | 2,396.053 | 20.35 | 0.8805 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.16 | Call | | | 56.22570 | 43.654 | 21.55 | 0.0595 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.16 | Put | | | 3,142.22570 | 3,345.254 | 21.55 | 0.9405 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.17 | Call | | | 26.41280 | 19.746 | 22.47 | 0.0287 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.17 | Put | | | 4,112.41280 | 4,321.346 | 22.47 | 0.9713 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.13 | Call | | | 822.76850 | 713.562 | 17.24 | 0.5183 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.13 | Put | | | 650.06850 | 760.362 | 17.24 | 0.4817 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.11 | Call | | | 2,209.17390 | 2,005.010 | 14.19 | 0.9269 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.11 | Put | | | 36.47390 | 51.810 | 14.19 | 0.0731 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.12 | Call | | | 1,382.52010 | 1,221.598 | 15.45 | 0.7463 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.12 | Put | | | 209.82010 | 268.398 | 15.45 | 0.2537 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 129.53 | 1 | 3,824 |
| € / R | On | 13/04/2017 | Foreign Exchange Future | | | 14.31000 | | 14.54610 | | | 0.0000 | 715,500.00 | 50 | 0 |
| € / R | On | 28/04/2017 | Foreign Exchange Future | | | 14.27970 | | 14.54930 | | | 0.0000 | 0.00 | 0 | 5 |
| € / R | On | 19/06/2017 | Foreign Exchange Future | | | 14.46270 | | 14.72950 | | | 0.0000 | 35,505,928.50 | 2,455 | 108,215 |
| € / R | On | 18/09/2017 | Foreign Exchange Future | | | 14.75940 | | 15.03150 | | | 0.0000 | 546,097.80 | 37 | 7,041 |
| € / R | On | 18/12/2017 | Foreign Exchange Future | | | 15.06260 | | 15.33850 | | | 0.0000 | 0.00 | 0 | 4,478 |
| € / R | On | 19/03/2018 | Foreign Exchange Future | | | 15.37410 | | 15.65690 | | | 0.0000 | 0.00 | 0 | 1,115 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-------------|--------------|-------------------|------------|--------------|----------------------|------------------|----------------|
| Total € / R Future | | | | | | | | | | | | 36,767,526.30 | 2,542 | 120,854 |
| € / R | On | 13/04/2017 | Foreign Exchange Option | 14.80 | Call | | 9.61030 | 0.000 | 17.18 | 0.0000 | 0.00 | 0 | 0 | |
| € / R | On | 13/04/2017 | Foreign Exchange Option | 14.80 | Put | | 263.51030 | 490.000 | 17.18 | 1.0000 | 0.00 | 0 | 0 | |
| € / R | On | 28/04/2017 | Foreign Exchange Option | 13.80 | Call | | 762.37130 | 517.474 | 16.54 | 0.8499 | 0.00 | 0 | 0 | |
| € / R | On | 28/04/2017 | Foreign Exchange Option | 13.80 | Put | | 13.07130 | 37.774 | 16.54 | 0.1501 | 0.00 | 0 | 0 | |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Call | | 760.87010 | 569.616 | 15.02 | 0.6613 | 0.00 | 0 | 0 | |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Put | | 141.37010 | 216.916 | 15.02 | 0.3387 | 0.00 | 0 | 0 | |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Call | | 70.62130 | 43.076 | 19.12 | 0.0824 | 0.00 | 0 | 0 | |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.20 | Put | | 4,478.43010 | 4,741.584 | 26.84 | 0.9919 | 0.00 | 0 | 0 | |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Put | | 1,601.12130 | 1,840.376 | 19.12 | 0.9176 | 0.00 | 0 | 0 | |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.18 | Call | | 7.95380 | 4.403 | 26.84 | 0.0083 | 0.00 | 0 | 0 | |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.18 | Put | | 4,458.45380 | 4,721.703 | 26.84 | 0.9917 | 0.00 | 0 | 0 | |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.19 | Call | | 7.94190 | 4.343 | 26.84 | 0.0082 | 0.00 | 0 | 0 | |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.19 | Put | | 4,468.44190 | 4,731.643 | 26.84 | 0.9918 | 0.00 | 0 | 0 | |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.20 | Call | | 7.93010 | 4.284 | 26.84 | 0.0081 | 0.00 | 0 | 0 | |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.47 | Put | | 4,461.19060 | 4,725.638 | 20.17 | 0.9784 | 0.00 | 0 | 0 | |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.48 | Call | | 22.49480 | 14.883 | 20.17 | 0.0214 | 0.00 | 0 | 0 | |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.48 | Put | | 4,470.99480 | 4,735.483 | 20.17 | 0.9786 | 0.00 | 0 | 0 | |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.46 | Call | | 22.88740 | 15.196 | 20.17 | 0.0218 | 0.00 | 0 | 0 | |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.46 | Put | | 4,451.38740 | 4,715.796 | 20.17 | 0.9782 | 0.00 | 0 | 0 | |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.47 | Call | | 22.69060 | 15.038 | 20.17 | 0.0216 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Call | | 1,574.94820 | 1,361.960 | 14.79 | 0.7454 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Put | | 236.44820 | 299.360 | 14.79 | 0.2546 | 0.00 | 0 | 18,000 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.39 | Call | | 459.30820 | 380.162 | 17.22 | 0.3006 | 0.00 | 0 | 18,000 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.39 | Put | | 1,510.80820 | 1,707.562 | 17.22 | 0.6994 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Call | | 202.24920 | 164.998 | 19.20 | 0.1442 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Put | | 2,913.74920 | 3,152.398 | 19.20 | 0.8558 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | 201.29670 | 164.469 | 19.22 | 0.1437 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | 2,922.79670 | 3,161.869 | 19.22 | 0.8563 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Call | | 200.35260 | 163.944 | 19.24 | 0.1432 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Put | | 2,931.85260 | 3,171.344 | 19.24 | 0.8568 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Call | | 49.13440 | 35.501 | 22.29 | 0.0345 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Put | | 6,120.63440 | 6,382.901 | 22.29 | 0.9655 | 0.00 | 0 | 0 | |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Put | | 546.78430 | 658.373 | 15.26 | 0.3821 | 0.00 | 0 | 0 | |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Call | | 1,344.89440 | 1,172.639 | 15.24 | 0.6215 | 0.00 | 0 | 0 | |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Put | | 537.99440 | 648.539 | 15.24 | 0.3785 | 0.00 | 0 | 0 | |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Call | | 1,339.27390 | 1,167.546 | 15.25 | 0.6197 | 0.00 | 0 | 0 | |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Put | | 542.37390 | 653.446 | 15.25 | 0.3803 | 0.00 | 0 | 0 | |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Call | | 1,333.68430 | 1,162.473 | 15.26 | 0.6179 | 0.00 | 0 | 0 | |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 36,000 |
| Total € / R | | | | | | | | | | | | 36,767,526.30 | 2,542 | 156,854 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 10.28000 | | 10.34550 | | 0.0000 | 2,056,000.00 | 200 | 23,633 | |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 10.42640 | | 10.49430 | | 0.0000 | 0.00 | 0 | 4,105 | |

| 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 | 18/12/2017 | Foreign Exchange Future | | | 10.57500 | | 10.64370 | | | 0.0000 | 0.00 | 0 | 58 |
| Total AU\$ / R Future | | | | | | | | | | | | 2,056,000.00 | 200 | 27,796 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.06 | Call | | | 14.42820 | 11.070 | 19.85 | 0.0332 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.06 | Put | | | 1,728.92820 | 1,791.070 | 19.85 | 0.9668 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.07 | Call | | | 14.32920 | 10.993 | 19.91 | 0.0329 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.07 | Put | | | 1,738.82920 | 1,800.993 | 19.91 | 0.9671 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.05 | Call | | | 14.52880 | 11.148 | 19.79 | 0.0335 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.05 | Put | | | 1,719.02880 | 1,781.148 | 19.79 | 0.9665 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.17 | Call | | | 41.17360 | 35.810 | 15.85 | 0.0763 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.17 | Put | | | 1,716.87360 | 1,779.410 | 15.85 | 0.9237 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.18 | Call | | | 40.54310 | 35.250 | 15.86 | 0.0753 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.18 | Put | | | 1,726.24310 | 1,788.850 | 15.86 | 0.9247 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.19 | Call | | | 39.92170 | 34.698 | 15.87 | 0.0743 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.19 | Put | | | 1,735.62170 | 1,798.298 | 15.87 | 0.9257 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Call | | | 144.78700 | 131.137 | 15.00 | 0.1920 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Put | | | 1,371.08700 | 1,426.137 | 15.00 | 0.8080 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Call | | | 143.34290 | 129.804 | 15.01 | 0.1904 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Put | | | 1,379.64290 | 1,434.804 | 15.01 | 0.8096 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Call | | | 146.24810 | 132.484 | 14.99 | 0.1937 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Put | | | 1,362.54810 | 1,417.484 | 14.99 | 0.8063 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 2,056,000.00 | 200 | 27,796 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Future | | | 10.23370 | | 10.43230 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Future | | | 10.40820 | | 10.61100 | | | 0.0000 | 0.00 | 0 | 10 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Future | | | 10.58350 | | 10.78980 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 10 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.73 | Call | | | 22.62870 | 15.762 | 18.66 | 0.0478 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.73 | Put | | | 1,320.32870 | 1,512.062 | 18.66 | 0.9522 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.74 | Call | | | 22.44220 | 15.628 | 18.73 | 0.0473 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.74 | Put | | | 1,330.14220 | 1,521.928 | 18.73 | 0.9527 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.75 | Call | | | 22.25890 | 15.496 | 18.79 | 0.0468 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.75 | Put | | | 1,339.95890 | 1,531.796 | 18.79 | 0.9532 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.28 | Call | | | 196.20340 | 143.463 | 15.89 | 0.2366 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.28 | Put | | | 865.20340 | 1,015.263 | 15.89 | 0.7634 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.29 | Call | | | 194.06120 | 141.839 | 15.91 | 0.2343 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.29 | Put | | | 873.06120 | 1,023.639 | 15.91 | 0.7657 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.30 | Call | | | 191.94490 | 140.232 | 15.93 | 0.2320 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.30 | Put | | | 880.94490 | 1,032.032 | 15.93 | 0.7680 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.53 | Call | | | 632.89390 | 511.475 | 13.93 | 0.5405 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.53 | Put | | | 373.09390 | 457.975 | 13.93 | 0.4595 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.54 | Call | | | 627.64800 | 506.875 | 13.94 | 0.5372 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.54 | Put | | | 377.84800 | 463.375 | 13.94 | 0.4628 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.55 | Call | | | 622.43590 | 502.309 | 13.95 | 0.5339 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.55 | Put | | | 382.63590 | 468.809 | 13.95 | 0.4661 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 10 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Future | | | 13.55290 | | 13.81140 | | | 0.0000 | 0.00 | 0 | 1,356 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Future | | | 13.84790 | | 14.11220 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Future | | | 14.15120 | | 14.42060 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 1,356 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.87 | Call | | | 38.49520 | 25.309 | 21.74 | 0.0497 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.87 | Put | | | 2,097.09520 | 2,342.409 | 21.74 | 0.9503 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.88 | Call | | | 38.10220 | 25.057 | 21.77 | 0.0492 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.88 | Put | | | 2,106.70220 | 2,352.157 | 21.77 | 0.9508 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.89 | Call | | | 37.71300 | 24.808 | 21.79 | 0.0487 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.89 | Put | | | 2,116.31300 | 2,361.908 | 21.79 | 0.9513 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.38 | Call | | | 249.40940 | 193.867 | 18.61 | 0.2131 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.38 | Put | | | 1,517.20940 | 1,725.967 | 18.61 | 0.7869 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.39 | Call | | | 247.76770 | 192.432 | 18.63 | 0.2118 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.39 | Put | | | 1,525.56770 | 1,734.532 | 18.63 | 0.7882 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.40 | Call | | | 246.14130 | 191.008 | 18.64 | 0.2104 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.40 | Put | | | 1,533.94130 | 1,743.108 | 18.64 | 0.7896 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.02 | Call | | | 957.95480 | 806.952 | 15.94 | 0.5543 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.02 | Put | | | 557.35480 | 675.752 | 15.94 | 0.4457 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.03 | Call | | | 952.84010 | 802.401 | 15.95 | 0.5522 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.03 | Put | | | 562.24010 | 681.201 | 15.95 | 0.4478 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.04 | Call | | | 947.74370 | 797.873 | 15.96 | 0.5500 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.04 | Put | | | 567.14370 | 686.673 | 15.96 | 0.4500 | 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 | | | 1.96340 | | 1.99540 | | | 0.0000 | 0.00 | 0 | 10 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Future | | | 1.98170 | | 2.01400 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Future | | | 1.99990 | | 2.03200 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 10 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.24 | Put | | | 2,509.05610 | 2,816.640 | 20.22 | 0.9303 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.25 | Call | | | 59.97260 | 47.920 | 20.49 | 0.0657 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.25 | Put | | | 2,605.97260 | 2,913.920 | 20.49 | 0.9343 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.26 | Call | | | 57.13750 | 45.414 | 20.76 | 0.0621 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.26 | Put | | | 2,703.13750 | 3,011.414 | 20.76 | 0.9379 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.24 | Call | | | 63.05610 | 50.640 | 20.22 | 0.0697 | 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 | 18/09/2017 | Foreign Exchange Option | 2.14 | Call | | | 424.20170 | 334.471 | 16.96 | 0.2634 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.14 | Put | | | 1,684.20170 | 1,917.471 | 16.96 | 0.7366 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.15 | Call | | | 402.06270 | 316.393 | 17.06 | 0.2514 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.15 | Put | | | 1,762.06270 | 1,999.394 | 17.06 | 0.7486 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.16 | Call | | | 381.08480 | 299.312 | 17.16 | 0.2399 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.16 | Put | | | 1,841.08480 | 2,082.312 | 17.16 | 0.7601 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.96 | Put | | | 673.81490 | 794.310 | 15.05 | 0.4113 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.94 | Call | | | 1,511.97010 | 1,299.077 | 14.96 | 0.6209 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.94 | Put | | | 591.97010 | 700.077 | 14.96 | 0.3791 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.95 | Call | | | 1,450.41470 | 1,245.349 | 15.00 | 0.6048 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.95 | Put | | | 630.41470 | 746.349 | 15.00 | 0.3952 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.96 | Call | | | 1,393.81490 | 1,193.310 | 15.05 | 0.5887 | 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 | | | 1.95380 | | 1.98580 | | | 0.0000 | 0.00 | 0 | 362 |
| Total CNH/R Future | | | | | | | | | | | | 0.00 | 0 | 362 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.97 | Put | | | 250.55820 | 386.952 | 16.74 | 0.5781 | 0.00 | 0 | 0 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.98 | Call | | | 353.39890 | 190.765 | 16.98 | 0.3728 | 0.00 | 0 | 0 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.98 | Put | | | 295.39890 | 452.765 | 16.98 | 0.6272 | 0.00 | 0 | 0 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.96 | Call | | | 468.54090 | 264.078 | 16.51 | 0.4740 | 0.00 | 0 | 0 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.96 | Put | | | 210.54090 | 326.078 | 16.51 | 0.5260 | 0.00 | 0 | 0 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.97 | Call | | | 408.55820 | 224.952 | 16.74 | 0.4219 | 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 | | | 1.94580 | | 1.98240 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.17 | Put | | | 1,965.01990 | 2,310.040 | 18.87 | 0.9047 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.18 | Call | | | 85.63360 | 64.901 | 19.22 | 0.0903 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.18 | Put | | | 2,061.63360 | 2,406.900 | 19.22 | 0.9097 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.16 | Call | | | 92.76050 | 71.475 | 18.52 | 0.1009 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.16 | Put | | | 1,868.76050 | 2,213.475 | 18.52 | 0.8991 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.17 | Call | | | 89.01990 | 68.040 | 18.87 | 0.0953 | 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 | | | 1.74770 | | 1.78210 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Future | | | 1.77750 | | 1.81260 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Future | | | 1.80670 | | 1.84210 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.98 | Call | | | 86.95940 | 62.284 | 20.93 | 0.0890 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.98 | Put | | | 2,065.95940 | 2,385.284 | 20.93 | 0.9110 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.96 | Call | | | 105.87280 | 71.780 | 20.40 | 0.1024 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.96 | Put | | | 1,884.87280 | 2,194.780 | 20.40 | 0.8976 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.97 | Call | | | 95.96450 | 66.815 | 20.67 | 0.0954 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.97 | Put | | | 1,974.96450 | 2,289.815 | 20.67 | 0.9046 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.96 | Call | | | 369.63670 | 289.528 | 19.01 | 0.2361 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.96 | Put | | | 1,843.63670 | 2,114.528 | 19.01 | 0.7639 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.94 | Call | | | 408.28450 | 321.141 | 18.73 | 0.2584 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.94 | Put | | | 1,682.28450 | 1,946.141 | 18.73 | 0.7416 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.95 | Call | | | 388.41930 | 304.873 | 18.87 | 0.2470 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.95 | Put | | | 1,762.41930 | 2,029.873 | 18.87 | 0.7530 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.76 | Call | | | 1,386.65670 | 1,175.988 | 15.73 | 0.6051 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.76 | Put | | | 565.65670 | 708.988 | 15.73 | 0.3949 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.77 | Call | | | 1,332.64250 | 1,127.791 | 15.84 | 0.5879 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.77 | Put | | | 611.64250 | 760.791 | 15.84 | 0.4121 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.78 | Call | | | 1,280.54130 | 1,081.434 | 15.95 | 0.5710 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.78 | Put | | | 659.54130 | 814.434 | 15.95 | 0.4290 | 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 | | | 0.12980 | | 0.13220 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/09/2017 | Foreign Exchange Future | | | 0.12870 | | 0.13180 | | | 0.0000 | 0.00 | 0 | 1,382 |
| KES / R | On | 18/12/2017 | Foreign Exchange Future | | | 0.12860 | | 0.13130 | | | 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 | | | 9.49040 | | 9.56310 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 9.61920 | | 9.69300 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 9.74800 | | 9.82260 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.94 | Call | | | 16.40690 | 12.316 | 18.67 | 0.0412 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.94 | Put | | | 1,393.30690 | 1,461.916 | 18.67 | 0.9588 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.95 | Call | | | 16.25750 | 12.214 | 18.74 | 0.0408 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.95 | Put | | | 1,403.15750 | 1,471.814 | 18.74 | 0.9592 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.96 | Call | | | 16.11110 | 12.113 | 18.80 | 0.0403 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.96 | Put | | | 1,413.01110 | 1,481.714 | 18.80 | 0.9597 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.57 | Put | | | 991.64940 | 1,050.114 | 15.54 | 0.8081 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.58 | Call | | | 113.16880 | 97.731 | 15.54 | 0.1894 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.58 | Put | | | 1,000.16880 | 1,058.531 | 15.54 | 0.8106 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.59 | Call | | | 111.70760 | 96.169 | 15.54 | 0.1870 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.59 | Put | | | 1,008.70760 | 1,066.969 | 15.54 | 0.8130 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.57 | Call | | | 114.64940 | 99.314 | 15.54 | 0.1919 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Call | | | 456.03240 | 436.671 | 14.64 | 0.4999 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Put | | | 453.43240 | 508.671 | 14.64 | 0.5001 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Call | | | 456.20950 | 436.588 | 14.36 | 0.5058 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Put | | | 433.60950 | 488.588 | 14.36 | 0.4942 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Call | | | 456.10050 | 436.613 | 14.50 | 0.5028 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Put | | | 443.50050 | 498.613 | 14.50 | 0.4972 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Future | | | 1.28400 | | 1.29820 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Future | | | 1.30010 | | 1.31450 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Future | | | 1.31530 | | 1.32990 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 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 | | | 1,018.00000 | 1,160.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.38 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.38 | Put | | | 818.00000 | 960.000 | | 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 | | | 918.00000 | 1,060.000 | | 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 | | | 455.00000 | 599.000 | | 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 | | | 555.00000 | 699.000 | | 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 | | | 655.00000 | 799.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.31 | Call | | | 199.00000 | 53.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.31 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.32 | Call | | | 99.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.32 | Put | | | 0.00000 | 47.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.30 | Call | | | 299.00000 | 153.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.30 | Put | | | 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 | | | 1.25400 | | 1.25300 | | | 0.0000 | 0.00 | 0 | 4,048 |
| QUANTO £ | On | 18/09/2017 | Foreign Exchange Future | | | 1.25730 | | 1.25610 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 18/12/2017 | Foreign Exchange Future | | | 1.26080 | | 1.25970 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ Future | | | | | | | | | | | | 0.00 | 0 | 4,048 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|------------|-------------------------|-------------------------|--------|--------------|-----------|--------------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total QUANTO £ / \$ | | | | | | | | | | | | 0.00 | 0 | 4,048 |
| QUANTO €On | 19/06/2017 | Foreign Exchange Future | | | 1.06580 | | 1.06510 | | | | 0.0000 | 0.00 | 0 | 30,283 |
| QUANTO €On | 18/09/2017 | Foreign Exchange Future | | | 1.07100 | | 1.07020 | | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO €On | 18/12/2017 | Foreign Exchange Future | | | 1.07650 | | 1.07550 | | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 0.00 | 0 | 30,283 |
| Total QUANTO € / \$ | | | | | | | | | | | | 0.00 | 0 | 30,283 |
| RAIN | On | 19/06/2017 | Foreign Exchange Future | | 22,830.59000 | | 23,238.10000 | | | | 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 | | 9.71630 | | 9.89060 | | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.51 | Call | | 72.54020 | 37.741 | 15.35 | 0.1228 | | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.51 | Put | | 691.94020 | 831.441 | 15.35 | 0.8772 | | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.52 | Call | | 70.89380 | 36.627 | 15.35 | 0.1198 | | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.52 | Put | | 700.29380 | 840.327 | 15.35 | 0.8802 | | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.53 | Call | | 69.28010 | 35.541 | 15.34 | 0.1169 | | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.53 | Put | | 708.68010 | 849.241 | 15.34 | 0.8831 | | 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 | | 3.63820 | | 3.70270 | | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.26 | Call | | 9.32780 | 6.439 | 21.51 | 0.0479 | | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.26 | Put | | 566.62780 | 628.239 | 21.51 | 0.9521 | | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.27 | Call | | 9.13710 | 6.324 | 21.69 | 0.0468 | | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.27 | Put | | 576.43710 | 638.124 | 21.69 | 0.9532 | | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.28 | Call | | 8.95440 | 6.213 | 21.87 | 0.0458 | | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.28 | Put | | 586.25440 | 648.013 | 21.87 | 0.9542 | | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| ZMW / R | On | 19/06/2017 | Foreign Exchange Future | | 1.40760 | | 1.42780 | | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/09/2017 | Foreign Exchange Future | | 1.38400 | | 1.40600 | | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/12/2017 | Foreign Exchange Future | | 1.36350 | | 1.38510 | | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------|------------------|------------------|---------------|
| Total ZMW / R | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | 5,429,577,230.43 | 399,689 | 1,348,257 |
| Total Options | | | | | | | | | 5,807,714.27 | 40,581 | 1,818,192 |
| Grand Total: | | | | | | | | | 5,435,384,944.70 | 440,270 | 3,166,449 |