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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/10/2017

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 23/10/2017 Foreign Exchange Future | | | 13.69850 | | 13.69640 | | | 0.0000 | 12,383,444.00 | 904 | 0 |
| \$ / R On 27/10/2017 Foreign Exchange Future | | | 13.72960 | | 13.70090 | | | 0.0000 | 0.00 | 0 | 38,513 |
| \$ / R On 31/10/2017 Foreign Exchange Future | | | 13.73880 | | 13.74850 | | | 0.0000 | 6,869,400.00 | 500 | 500 |
| \$ / R On 03/11/2017 Foreign Exchange Future | | | 13.74560 | | 13.71670 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 06/11/2017 Foreign Exchange Future | | | 13.75230 | | 13.72340 | | | 0.0000 | 275,046,000.00 | 20,000 | 20,200 |
| \$ / R On 09/11/2017 Foreign Exchange Future | | | 13.75910 | | 13.73020 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/11/2017 Foreign Exchange Future | | | 13.76800 | | 13.73920 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 16/11/2017 Foreign Exchange Future | | | 13.77470 | | 13.74600 | | | 0.0000 | 0.00 | 0 | 300 |
| \$ / R On 17/11/2017 Foreign Exchange Future | | | 13.77700 | | 13.74820 | | | 0.0000 | 0.00 | 0 | 1,392 |
| \$ / R On 28/11/2017 Foreign Exchange Future | | | 13.80160 | | 13.77290 | | | 0.0000 | 0.00 | 0 | 1,990 |
| \$ / R On 30/11/2017 Foreign Exchange Future | | | 13.80610 | | 13.77740 | | | 0.0000 | 0.00 | 0 | 2,708 |
| \$ / R On 04/12/2017 Foreign Exchange Future | | | 13.81500 | | 13.78620 | | | 0.0000 | 0.00 | 0 | 24 |
| \$ / R On 15/12/2017 Foreign Exchange Future | | | 13.83960 | | 13.81070 | | | 0.0000 | 0.00 | 0 | 1,750 |
| \$ / R On 18/12/2017 Foreign Exchange Future | | | 13.84630 | | 13.81730 | | | 0.0000 | 595,584,748.20 | 43,014 | 915,087 |
| \$ / R On 22/12/2017 Foreign Exchange Future | | | 13.85520 | | 13.82620 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 27/12/2017 Foreign Exchange Future | | | 13.86640 | | 13.83730 | | | 0.0000 | 0.00 | 0 | 916 |
| \$ / R On 02/01/2018 Foreign Exchange Future | | | 13.87980 | | 13.85070 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 09/01/2018 Foreign Exchange Future | | | 13.89550 | | 13.86630 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/01/2018 Foreign Exchange Future | | | 13.93140 | | 13.90900 | | | 0.0000 | 975,198.00 | 70 | 70 |
| \$ / R On 31/01/2018 Foreign Exchange Future | | | 13.94440 | | 13.91490 | | | 0.0000 | 0.00 | 0 | 1,480 |
| \$ / R On 01/02/2018 Foreign Exchange Future | | | 13.94650 | | 13.91700 | | | 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 | 13/02/2018 | Foreign Exchange Future | | | 13.97250 | | 13.94300 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Future | | | 13.97690 | | 13.94730 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 14.04620 | | 14.01640 | | | 0.0000 | 3,862,705.00 | 275 | 108,626 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Future | | | 14.12410 | | 14.29050 | | | 0.0000 | 988,687.00 | 70 | 70 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Future | | | 14.12630 | | 14.09630 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Future | | | 14.16050 | | 14.13020 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Future | | | 14.16900 | | 14.13870 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 14.24170 | | 14.21070 | | | 0.0000 | 0.00 | 0 | 108,561 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Future | | | 14.27160 | | 14.24030 | | | 0.0000 | 0.00 | 0 | 100 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Future | | | 14.31010 | | 14.27850 | | | 0.0000 | 0.00 | 0 | 1,800 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Future | | | 14.32080 | | 14.29050 | | | 0.0000 | 1,002,456.00 | 70 | 70 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Future | | | 14.36120 | | 14.32920 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 14.43580 | | 14.40330 | | | 0.0000 | 707,354.20 | 49 | 2,469 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Future | | | 14.51670 | | 14.49000 | | | 0.0000 | 1,016,169.00 | 70 | 70 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Future | | | 14.55930 | | 14.52590 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 14.62890 | | 14.59480 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Future | | | 14.76570 | | 14.73030 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 14.83970 | | 14.80360 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 15.03710 | | 14.99900 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Future | | | 15.95490 | | 15.89340 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Future | | | 16.07820 | | 16.01260 | | | 0.0000 | 0.00 | 0 | 84,000 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Future | | | 16.20690 | | 16.13690 | | | 0.0000 | 0.00 | 0 | 184,000 |
| Total \$ / R Future | | | | | | | | | | | | 898,436,161.40 | 65,022 | 1,475,116 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.81 | Put | | | 1,113.74350 | 1,111.500 | 16.43 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.81 | Call | | | 0.14350 | 0.000 | 16.43 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.00 | Put | | | 310.85520 | 301.500 | 16.43 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.00 | Call | | | 7.25520 | 0.000 | 16.43 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.50 | Put | | | 47.33920 | 19.783 | 16.30 | 0.1594 | 0.00 | 0 | 60 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.50 | Call | | | 248.23920 | 249.383 | 16.30 | 0.8406 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 12.92 | Call | | | 782.80570 | 809.714 | 19.52 | 0.9986 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 12.92 | Put | | | 1.90570 | 0.114 | 19.52 | 0.0014 | 0.00 | 0 | 1,000 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.70 | Put | | | 114.46030 | 72.955 | 15.18 | 0.4428 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.70 | Call | | | 115.36030 | 102.555 | 15.18 | 0.5572 | 0.00 | 0 | 80,000 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.39 | Put | | | 27.44980 | 8.522 | 16.91 | 0.0773 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.39 | Call | | | 338.34980 | 348.122 | 16.91 | 0.9227 | 0.00 | 0 | 40,000 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.65 | Put | | | 93.11890 | 54.236 | 15.46 | 0.3567 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.65 | Call | | | 144.01890 | 133.836 | 15.46 | 0.6433 | 0.00 | 0 | 30,000 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 17.45 | Put | | | 3,749.33970 | 3,720.403 | 55.02 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 17.45 | Call | | | 0.23970 | 0.003 | 55.02 | 0.0000 | 0.00 | 0 | 60 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 14.10 | Put | | | 419.11330 | 378.982 | 17.64 | 0.9240 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 14.10 | Call | | | 20.01330 | 8.582 | 17.64 | 0.0760 | 0.00 | 0 | 1,000 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.55 | Put | | | 59.85650 | 28.218 | 16.02 | 0.2137 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.55 | Call | | | 210.75650 | 207.818 | 16.02 | 0.7863 | 0.00 | 0 | 40,000 |
| \$ / R | On | 31/10/2017 | Foreign Exchange Option | 13.74 | Put | | | 0.00000 | 116.474 | 14.28 | 0.4974 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2017 | Foreign Exchange Option | 13.74 | Call | | | 0.00000 | 115.274 | 14.28 | 0.5026 | 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 | 03/11/2017 | Foreign Exchange Option | 13.35 | Put | | | 40.74130 | 29.940 | 16.28 | 0.1475 | 0.00 | 0 | 20,000 |
| \$ / R | On | 03/11/2017 | Foreign Exchange Option | 13.35 | Call | | | 407.44130 | 425.540 | 16.28 | 0.8525 | 0.00 | 0 | 0 |
| \$ / R | On | 03/11/2017 | Foreign Exchange Option | 13.55 | Call | | | 259.02750 | 267.028 | 15.79 | 0.7042 | 0.00 | 0 | 0 |
| \$ / R | On | 03/11/2017 | Foreign Exchange Option | 13.55 | Put | | | 92.32750 | 71.428 | 15.79 | 0.2958 | 0.00 | 0 | 20,000 |
| \$ / R | On | 06/11/2017 | Foreign Exchange Option | 13.70 | Call | | | 0.00000 | 187.109 | 14.88 | 0.5578 | 7,484,344.00 | 40,000 | 40,000 |
| \$ / R | On | 06/11/2017 | Foreign Exchange Option | 13.70 | Put | | | 0.00000 | 134.809 | 14.88 | 0.4422 | 5,392,344.00 | 40,000 | 40,000 |
| \$ / R | On | 06/11/2017 | Foreign Exchange Option | 13.27 | Put | | | 31.04730 | 22.777 | 15.24 | 0.1129 | 0.00 | 0 | 0 |
| \$ / R | On | 06/11/2017 | Foreign Exchange Option | 13.27 | Call | | | 484.44730 | 505.077 | 15.24 | 0.8871 | 0.00 | 0 | 0 |
| \$ / R | On | 09/11/2017 | Foreign Exchange Option | 13.36 | Put | | | 50.47810 | 42.608 | 14.91 | 0.1759 | 0.00 | 0 | 0 |
| \$ / R | On | 09/11/2017 | Foreign Exchange Option | 13.36 | Call | | | 420.67810 | 441.708 | 14.91 | 0.8241 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2017 | Foreign Exchange Option | 13.98 | Put | | | 362.13750 | 335.319 | 16.02 | 0.6474 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2017 | Foreign Exchange Option | 13.98 | Call | | | 121.33750 | 123.319 | 16.02 | 0.3526 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2017 | Foreign Exchange Option | 13.40 | Put | | | 78.94830 | 66.194 | 14.40 | 0.2221 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2017 | Foreign Exchange Option | 13.40 | Call | | | 424.94830 | 440.894 | 14.40 | 0.7779 | 0.00 | 0 | 0 |
| \$ / R | On | 17/11/2017 | Foreign Exchange Option | 13.26 | Put | | | 48.51740 | 40.270 | 14.28 | 0.1487 | 0.00 | 0 | 0 |
| \$ / R | On | 17/11/2017 | Foreign Exchange Option | 13.26 | Call | | | 536.71740 | 557.270 | 14.28 | 0.8513 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 13.50 | Put | | | 159.18400 | 147.164 | 15.89 | 0.3200 | 0.00 | 0 | 60 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 13.50 | Call | | | 432.08400 | 448.764 | 15.89 | 0.6800 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 17.74 | Put | | | 3,969.05840 | 3,940.189 | 30.06 | 0.9955 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 17.74 | Call | | | 1.95840 | 1.789 | 30.06 | 0.0045 | 0.00 | 0 | 60 |
| \$ / R | On | 30/11/2017 | Foreign Exchange Option | 13.53 | Put | | | 183.55380 | 171.503 | 16.42 | 0.3417 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2017 | Foreign Exchange Option | 13.53 | Call | | | 430.95380 | 447.603 | 16.42 | 0.6583 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2017 | Foreign Exchange Option | 12.75 | Call | | | 1,049.19150 | 1,076.670 | 16.43 | 0.9367 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2017 | Foreign Exchange Option | 12.75 | Put | | | 21.79150 | 20.570 | 16.43 | 0.0633 | 0.00 | 0 | 238,000 |
| \$ / R | On | 04/12/2017 | Foreign Exchange Option | 13.64 | Put | | | 248.70030 | 235.827 | 16.99 | 0.4013 | 0.00 | 0 | 0 |
| \$ / R | On | 04/12/2017 | Foreign Exchange Option | 13.64 | Call | | | 394.90030 | 410.827 | 16.99 | 0.5987 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2017 | Foreign Exchange Option | 13.53 | Put | | | 252.15980 | 242.154 | 18.12 | 0.3586 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2017 | Foreign Exchange Option | 13.53 | Call | | | 532.85980 | 551.754 | 18.12 | 0.6414 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.56 | Call | | | 1,288.18880 | 1,315.833 | 17.23 | 0.9304 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.56 | Put | | | 30.88880 | 29.533 | 17.23 | 0.0696 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.22 | Call | | | 746.13160 | 768.765 | 17.76 | 0.7581 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.22 | Put | | | 148.83160 | 142.465 | 17.76 | 0.2419 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.60 | Put | | | 291.47140 | 280.917 | 18.28 | 0.3872 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.60 | Call | | | 508.77140 | 527.217 | 18.28 | 0.6128 | 0.00 | 0 | 4,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.20 | Call | | | 1,631.37720 | 1,660.829 | 18.31 | 0.9641 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.20 | Put | | | 14.07720 | 14.528 | 18.31 | 0.0359 | 0.00 | 0 | 4,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.60 | Put | | | 1,832.90500 | 1,805.622 | 22.43 | 0.9055 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.60 | Call | | | 50.20500 | 51.922 | 22.43 | 0.0945 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.76 | Call | | | 1,110.28790 | 1,136.992 | 17.38 | 0.8915 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.76 | Put | | | 52.98790 | 50.692 | 17.38 | 0.1085 | 0.00 | 0 | 550 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.16 | Call | | | 1,670.55170 | 1,699.978 | 18.50 | 0.9663 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.16 | Put | | | 13.25170 | 13.678 | 18.50 | 0.0337 | 0.00 | 0 | 550 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.93 | Put | | | 466.90580 | 451.232 | 18.81 | 0.5179 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.93 | Call | | | 354.20580 | 367.532 | 18.81 | 0.4821 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.60 | Call | | | 165.92540 | 172.358 | 20.39 | 0.2664 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.60 | Put | | | 948.62540 | 926.058 | 20.39 | 0.7336 | 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 | 14.40 | Put | | | 791.57080 | 770.663 | 19.92 | 0.6785 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.40 | Call | | | 208.87080 | 216.963 | 19.92 | 0.3215 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.76 | Put | | | 369.56800 | 357.129 | 18.49 | 0.4512 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.76 | Call | | | 426.86800 | 443.429 | 18.49 | 0.5488 | 0.00 | 0 | 3,750 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.80 | Put | | | 390.73540 | 377.824 | 18.55 | 0.4672 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.80 | Call | | | 408.03540 | 424.124 | 18.55 | 0.5328 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.63 | Put | | | 972.95240 | 950.144 | 20.46 | 0.7412 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.63 | Call | | | 160.25240 | 166.445 | 20.46 | 0.2588 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.75 | Call | | | 1,118.95340 | 1,145.713 | 17.37 | 0.8937 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.75 | Put | | | 51.65340 | 49.413 | 17.37 | 0.1063 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.15 | Put | | | 128.99310 | 123.319 | 17.66 | 0.2176 | 0.00 | 0 | 2,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.15 | Call | | | 796.29310 | 819.619 | 17.66 | 0.7824 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.10 | Call | | | 833.28800 | 857.552 | 17.63 | 0.7987 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.10 | Put | | | 115.98800 | 111.252 | 17.63 | 0.2013 | 0.00 | 0 | 41,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.20 | Put | | | 142.96680 | 136.800 | 17.73 | 0.2348 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.20 | Call | | | 760.26680 | 783.100 | 17.73 | 0.7652 | 0.00 | 0 | 7,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.18 | Call | | | 774.56000 | 797.590 | 17.70 | 0.7721 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.18 | Put | | | 137.26000 | 131.290 | 17.70 | 0.2279 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.21 | Call | | | 753.17930 | 775.913 | 17.75 | 0.7616 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.21 | Put | | | 145.87930 | 139.613 | 17.75 | 0.2384 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.80 | Call | | | 131.54520 | 136.501 | 20.84 | 0.2191 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.80 | Put | | | 1,114.24520 | 1,090.201 | 20.84 | 0.7809 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.40 | Call | | | 1,436.44530 | 1,466.039 | 17.38 | 0.9510 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.40 | Put | | | 19.14530 | 19.738 | 17.38 | 0.0490 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.40 | Call | | | 626.20440 | 646.935 | 18.00 | 0.6914 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.40 | Put | | | 208.90440 | 200.635 | 18.00 | 0.3086 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.25 | Put | | | 157.92600 | 151.257 | 17.80 | 0.2526 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.25 | Call | | | 725.22600 | 747.557 | 17.80 | 0.7474 | 0.00 | 0 | 16,141 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.65 | Call | | | 1,206.98910 | 1,234.254 | 17.30 | 0.9143 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.65 | Put | | | 39.68910 | 37.954 | 17.30 | 0.0857 | 0.00 | 0 | 1,819 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.11 | Put | | | 1,384.54420 | 1,358.741 | 21.54 | 0.8396 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.11 | Call | | | 91.84420 | 95.041 | 21.54 | 0.1604 | 0.00 | 0 | 1,900 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.50 | Put | | | 1,739.60530 | 1,712.627 | 22.27 | 0.8943 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.50 | Call | | | 56.90530 | 58.927 | 22.27 | 0.1057 | 0.00 | 0 | 25,457 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.21 | Call | | | 1,621.59240 | 1,651.050 | 18.27 | 0.9636 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.21 | Put | | | 14.29240 | 14.750 | 18.27 | 0.0364 | 0.00 | 0 | 18,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.75 | Call | | | 2,074.56470 | 2,103.789 | 20.41 | 0.9818 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.75 | Put | | | 7.26470 | 7.489 | 20.41 | 0.0182 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.91 | Call | | | 362.06070 | 375.640 | 18.76 | 0.4897 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.91 | Put | | | 454.76070 | 439.340 | 18.76 | 0.5103 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.50 | Call | | | 1,343.24130 | 1,371.103 | 17.18 | 0.9398 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.50 | Put | | | 25.94130 | 24.803 | 17.18 | 0.0602 | 0.00 | 0 | 16,416 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.12 | Call | | | 818.37380 | 842.273 | 17.64 | 0.7923 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.12 | Put | | | 121.07380 | 115.973 | 17.64 | 0.2077 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.70 | Call | | | 456.34160 | 473.611 | 18.41 | 0.5727 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.70 | Put | | | 339.04160 | 327.311 | 18.41 | 0.4273 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.24 | Put | | | 2,445.30810 | 2,416.817 | 23.46 | 0.9544 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.24 | Call | | | 22.60810 | 23.117 | 23.46 | 0.0456 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.00 | Put | | | 1,287.00150 | 1,261.755 | 21.29 | 0.8206 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.00 | Call | | | 104.30150 | 108.055 | 21.29 | 0.1794 | 0.00 | 0 | 5,580 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.50 | Put | | | 248.08530 | 238.691 | 18.14 | 0.3475 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.50 | Call | | | 565.38530 | 584.991 | 18.14 | 0.6525 | 0.00 | 0 | 11,016 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.00 | Call | | | 1,827.74100 | 1,857.076 | 19.24 | 0.9736 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.00 | Put | | | 10.44100 | 10.776 | 19.24 | 0.0264 | 0.00 | 0 | 20,141 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.23 | Call | | | 739.12190 | 761.656 | 17.77 | 0.7545 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.23 | Put | | | 151.82190 | 145.356 | 17.77 | 0.2455 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.12 | Put | | | 1,393.49020 | 1,367.640 | 21.57 | 0.8412 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.12 | Call | | | 90.79020 | 93.940 | 21.57 | 0.1588 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Call | | | 268.13150 | 278.487 | 19.40 | 0.3915 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Put | | | 630.83150 | 612.187 | 19.40 | 0.6085 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Put | | | 3,391.13570 | 3,362.355 | 25.71 | 0.9823 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Call | | | 8.43570 | 8.655 | 25.71 | 0.0177 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.00 | Call | | | 910.91580 | 936.009 | 17.55 | 0.8294 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.00 | Put | | | 93.61580 | 89.709 | 17.55 | 0.1706 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | | 4,246.59110 | 4,218.017 | 27.93 | 0.9912 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | | 3.89110 | 4.317 | 27.93 | 0.0088 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Call | | | 296.63730 | 308.020 | 19.18 | 0.4228 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Put | | | 569.33730 | 551.719 | 19.18 | 0.5772 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Put | | | 3,361.36050 | 3,332.574 | 25.63 | 0.9818 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Call | | | 8.66050 | 8.874 | 25.63 | 0.0182 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Call | | | 179.93810 | 186.920 | 20.23 | 0.2848 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Put | | | 892.63810 | 870.620 | 20.23 | 0.7152 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Put | | | 3,014.61070 | 2,985.732 | 24.66 | 0.9754 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Call | | | 11.91070 | 12.032 | 24.66 | 0.0246 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Call | | | 277.34040 | 288.031 | 19.33 | 0.4018 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Put | | | 610.04040 | 591.731 | 19.33 | 0.5982 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Call | | | 658.18270 | 679.459 | 17.94 | 0.7105 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Put | | | 190.88270 | 183.159 | 17.94 | 0.2895 | 0.00 | 0 | 52,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Call | | | 327.88890 | 340.346 | 18.97 | 0.4556 | 0.00 | 0 | 19,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Put | | | 510.58890 | 494.046 | 18.97 | 0.5444 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Put | | | 3,321.67170 | 3,292.878 | 25.52 | 0.9812 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Call | | | 8.97170 | 9.178 | 25.52 | 0.0188 | 0.00 | 0 | 18,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Call | | | 30.44740 | 31.285 | 23.08 | 0.0601 | 0.00 | 0 | 117,200 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Put | | | 2,213.14740 | 2,184.985 | 23.08 | 0.9399 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Call | | | 638.87020 | 659.821 | 17.98 | 0.6991 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Put | | | 201.57020 | 193.521 | 17.98 | 0.3009 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Call | | | 186.28970 | 193.475 | 20.16 | 0.2929 | 0.00 | 0 | 7,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Put | | | 868.98970 | 847.175 | 20.16 | 0.7071 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Call | | | 7.80340 | 8.038 | 25.96 | 0.0165 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Put | | | 3,480.50340 | 3,451.738 | 25.96 | 0.9835 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Put | | | 2,748.16140 | 2,719.395 | 23.97 | 0.9681 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Call | | | 15.46140 | 15.695 | 23.97 | 0.0319 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Put | | | 3,430.84700 | 3,402.074 | 25.82 | 0.9829 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Call | | | 8.14700 | 8.374 | 25.82 | 0.0171 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Call | | | 7.73670 | 7.973 | 25.99 | 0.0163 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Put | | | 3,490.43670 | 3,461.673 | 25.99 | 0.9837 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Call | | | 7.67090 | 7.909 | 26.02 | 0.0162 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Put | | | 3,500.37090 | 3,471.609 | 26.02 | 0.9838 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Put | | | 262.86890 | 253.901 | 18.41 | 0.3500 | 0.00 | 0 | 60 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Call | | | 589.06890 | 609.101 | 18.41 | 0.6500 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Put | | | 4,198.72790 | 4,170.037 | 27.37 | 0.9896 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Call | | | 4.92790 | 5.237 | 27.37 | 0.0104 | 0.00 | 0 | 60 |
| \$ / R | On | 27/12/2017 | Foreign Exchange Option | 13.64 | Put | | | 330.32510 | 319.198 | 18.26 | 0.4005 | 0.00 | 0 | 0 |
| \$ / R | On | 27/12/2017 | Foreign Exchange Option | 13.64 | Call | | | 527.62510 | 545.598 | 18.26 | 0.5995 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2018 | Foreign Exchange Option | 13.43 | Put | | | 246.62840 | 237.598 | 17.70 | 0.3224 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2018 | Foreign Exchange Option | 13.43 | Call | | | 667.32840 | 687.398 | 17.70 | 0.6776 | 0.00 | 0 | 0 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.88 | Put | | | 1,187.93230 | 1,158.211 | 19.83 | 0.7584 | 0.00 | 0 | 0 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.88 | Call | | | 174.23230 | 173.711 | 19.83 | 0.2416 | 0.00 | 0 | 1,000 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 13.20 | Call | | | 841.57910 | 856.989 | 16.86 | 0.7574 | 0.00 | 0 | 0 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 13.20 | Put | | | 175.27910 | 161.489 | 16.86 | 0.2426 | 0.00 | 0 | 2,000 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.76 | Put | | | 1,089.48210 | 1,060.189 | 19.58 | 0.7329 | 0.00 | 0 | 0 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.76 | Call | | | 195.78210 | 195.689 | 19.58 | 0.2671 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/01/2018 | Foreign Exchange Option | 13.90 | Put | | | 0.00000 | 528.794 | 19.33 | 0.4713 | 0.00 | 0 | 0 |
| \$ / R | On | 25/01/2018 | Foreign Exchange Option | 13.90 | Call | | | 0.00000 | 560.194 | 19.33 | 0.5287 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.25 | Call | | | 881.16580 | 901.377 | 16.76 | 0.7343 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.25 | Put | | | 216.26580 | 206.977 | 16.76 | 0.2657 | 0.00 | 0 | 107,000 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.30 | Put | | | 233.54880 | 223.754 | 16.83 | 0.2806 | 0.00 | 0 | 40,904 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.30 | Call | | | 848.44880 | 868.154 | 16.83 | 0.7194 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.40 | Call | | | 785.54810 | 804.226 | 16.96 | 0.6890 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.40 | Put | | | 270.64810 | 259.826 | 16.96 | 0.3110 | 0.00 | 0 | 168,000 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.27 | Call | | | 867.97830 | 887.989 | 16.79 | 0.7284 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.27 | Put | | | 223.07830 | 213.589 | 16.79 | 0.2716 | 0.00 | 0 | 154,000 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.22 | Put | | | 1,477.14510 | 1,451.594 | 20.17 | 0.7795 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.22 | Call | | | 174.14510 | 178.094 | 20.17 | 0.2205 | 0.00 | 0 | 242 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.04 | Call | | | 1,033.72360 | 1,056.915 | 16.66 | 0.7913 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.04 | Put | | | 156.72360 | 150.415 | 16.66 | 0.2087 | 0.00 | 0 | 234 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.79 | Put | | | 1,980.08830 | 1,953.290 | 21.16 | 0.8554 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.88 | Call | | | 99.22070 | 101.734 | 21.31 | 0.1351 | 0.00 | 0 | 773 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.15 | Put | | | 186.47480 | 179.134 | 16.71 | 0.2380 | 0.00 | 0 | 3,496 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.15 | Call | | | 953.47480 | 975.634 | 16.71 | 0.7620 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.79 | Call | | | 107.08830 | 109.790 | 21.16 | 0.1446 | 0.00 | 0 | 234 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.52 | Put | | | 1,737.89530 | 1,711.751 | 20.71 | 0.8230 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.52 | Call | | | 134.89530 | 138.251 | 20.71 | 0.1770 | 0.00 | 0 | 2,723 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 12.57 | Call | | | 1,413.61530 | 1,440.284 | 16.43 | 0.8936 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 12.57 | Put | | | 66.61530 | 63.784 | 16.43 | 0.1064 | 0.00 | 0 | 242 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.88 | Put | | | 2,062.22070 | 2,035.234 | 21.31 | 0.8649 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Option | 14.20 | Put | | | 704.03490 | 684.402 | 18.03 | 0.5441 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Option | 14.20 | Call | | | 447.03490 | 456.902 | 18.03 | 0.4559 | 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 | 15/02/2018 | Foreign Exchange Option | 14.18 | Put | | 693.52590 | 673.799 | 17.98 | 0.5369 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Option | 14.18 | Call | | 460.82590 | 470.699 | 17.98 | 0.4631 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.22 | Put | | 253.94800 | 244.193 | 16.34 | 0.2622 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Call | | 69.91060 | 70.361 | 23.29 | 0.0793 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.57 | Put | | 96.96220 | 94.174 | 16.03 | 0.1266 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.60 | Call | | 822.12260 | 837.210 | 16.79 | 0.6392 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.60 | Put | | 405.72260 | 391.010 | 16.79 | 0.3608 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.00 | Put | | 1,304.83700 | 1,279.490 | 19.11 | 0.6848 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.00 | Call | | 321.23700 | 325.690 | 19.11 | 0.3152 | 0.00 | 0 | 5,626 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.94 | Call | | 1,249.31910 | 1,271.974 | 16.15 | 0.8028 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.45 | Call | | 464.07310 | 471.576 | 18.13 | 0.4251 | 0.00 | 0 | 17,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Put | | 1,195.95190 | 1,171.213 | 18.85 | 0.6594 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Call | | 352.35190 | 357.413 | 18.85 | 0.3406 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.26 | Put | | 1,514.68630 | 1,488.375 | 19.58 | 0.7273 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.26 | Call | | 271.08630 | 274.575 | 19.58 | 0.2727 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.57 | Call | | 1,543.36220 | 1,570.374 | 16.03 | 0.8734 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Call | | 628.53970 | 639.824 | 17.37 | 0.5339 | 0.00 | 0 | 767 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.50 | Put | | 361.20520 | 347.489 | 16.65 | 0.3342 | 0.00 | 0 | 17,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.50 | Call | | 877.60520 | 893.689 | 16.65 | 0.6658 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.16 | Put | | 2,291.93780 | 2,263.962 | 20.95 | 0.8384 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.16 | Call | | 148.33780 | 150.162 | 20.95 | 0.1616 | 0.00 | 0 | 225,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.45 | Put | | 897.67310 | 875.376 | 18.13 | 0.5749 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.40 | Put | | 76.41700 | 74.050 | 16.20 | 0.1031 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.40 | Call | | 936.01850 | 953.111 | 16.50 | 0.6922 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.40 | Put | | 319.61850 | 306.911 | 16.50 | 0.3078 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.91 | Call | | 668.26890 | 680.372 | 17.24 | 0.5572 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.91 | Put | | 561.86890 | 544.172 | 17.24 | 0.4428 | 0.00 | 0 | 7,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Put | | 612.13970 | 593.624 | 17.37 | 0.4661 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.18 | Put | | 720.54640 | 700.133 | 17.67 | 0.5114 | 0.00 | 0 | 41,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.00 | Call | | 2,058.44880 | 2,086.676 | 16.59 | 0.9392 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.00 | Put | | 42.04880 | 40.476 | 16.59 | 0.0608 | 0.00 | 0 | 225,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.00 | Put | | 2,148.58040 | 2,120.890 | 20.72 | 0.8224 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.00 | Call | | 164.98040 | 167.090 | 20.72 | 0.1776 | 0.00 | 0 | 3,276 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.40 | Call | | 1,692.81700 | 1,720.250 | 16.20 | 0.8969 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.50 | Call | | 231.33620 | 234.631 | 20.00 | 0.2381 | 0.00 | 0 | 65,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.25 | Call | | 1,030.28250 | 1,050.030 | 16.36 | 0.7304 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.25 | Put | | 263.88250 | 253.830 | 16.36 | 0.2696 | 0.00 | 0 | 2,478 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.07 | Call | | 1,154.35090 | 1,175.832 | 16.24 | 0.7736 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.07 | Put | | 207.95090 | 199.632 | 16.24 | 0.2264 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.18 | Call | | 556.94640 | 566.333 | 17.67 | 0.4886 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.50 | Put | | 88.00570 | 85.398 | 16.10 | 0.1165 | 0.00 | 0 | 26,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.75 | Put | | 1,928.77390 | 1,901.613 | 20.36 | 0.7943 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.75 | Call | | 195.17390 | 197.813 | 20.36 | 0.2057 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.91 | Put | | 1,234.48460 | 1,209.519 | 18.94 | 0.6687 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.91 | Call | | 340.88460 | 345.719 | 18.94 | 0.3313 | 0.00 | 0 | 8,395 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.50 | Put | | 1,714.93620 | 1,688.431 | 20.00 | 0.7619 | 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 | 15.11 | Call | | | 298.87670 | 302.895 | 19.31 | 0.2965 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.38 | Call | | | 948.05690 | 965.350 | 16.47 | 0.6974 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.38 | Put | | | 311.65690 | 299.150 | 16.47 | 0.3026 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Put | | | 280.99230 | 270.440 | 16.40 | 0.2821 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Call | | | 997.39230 | 1,016.641 | 16.40 | 0.7179 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.50 | Call | | | 1,604.40570 | 1,631.598 | 16.10 | 0.8835 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,204.94160 | 1,227.064 | 16.19 | 0.7895 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Put | | | 188.54160 | 180.864 | 16.19 | 0.2105 | 0.00 | 0 | 94,964 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Put | | | 1,681.34900 | 1,654.961 | 19.95 | 0.7563 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Call | | | 237.74900 | 241.161 | 19.95 | 0.2437 | 0.00 | 0 | 3,867 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.11 | Put | | | 1,392.47670 | 1,366.695 | 19.31 | 0.7035 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Put | | | 3,553.19160 | 3,523.842 | 23.31 | 0.9210 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Call | | | 69.27470 | 69.725 | 23.33 | 0.0786 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Put | | | 3,562.87470 | 3,533.525 | 23.33 | 0.9214 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Put | | | 3,543.51060 | 3,514.161 | 23.29 | 0.9207 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.90 | Put | | | 1,226.74440 | 1,201.825 | 18.93 | 0.6669 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.90 | Call | | | 343.14440 | 348.025 | 18.93 | 0.3331 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.95 | Put | | | 1,265.59770 | 1,240.459 | 19.02 | 0.6759 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.95 | Call | | | 331.99770 | 336.659 | 19.02 | 0.3241 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Call | | | 69.59160 | 70.042 | 23.31 | 0.0790 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.94 | Put | | | 172.91910 | 165.774 | 16.15 | 0.1972 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.76 | Put | | | 482.95340 | 466.673 | 17.02 | 0.4034 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.76 | Call | | | 739.35340 | 752.873 | 17.02 | 0.5966 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.22 | Call | | | 1,050.34800 | 1,070.393 | 16.34 | 0.7378 | 0.00 | 0 | 0 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Option | 14.29 | Put | | | 0.00000 | 165.900 | | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Option | 14.29 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Put | | | 1,970.36710 | 1,889.435 | 18.26 | 0.7893 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Call | | | 256.66710 | 205.735 | 18.26 | 0.2107 | 0.00 | 0 | 2,000 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Put | | | 1,312.65010 | 1,268.563 | 18.26 | 0.6547 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Call | | | 408.95010 | 394.863 | 18.26 | 0.3453 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Put | | | 893.98400 | 871.979 | 17.71 | 0.5249 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Call | | | 624.18400 | 632.479 | 17.71 | 0.4751 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Put | | | 831.96950 | 810.877 | 17.53 | 0.5019 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Call | | | 670.66950 | 679.877 | 17.53 | 0.4981 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Call | | | 1,429.52410 | 1,451.783 | 15.96 | 0.7711 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Put | | | 268.82410 | 260.083 | 15.96 | 0.2289 | 0.00 | 0 | 1,250 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Put | | | 2,441.44620 | 2,413.484 | 20.36 | 0.7789 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Call | | | 272.14620 | 275.184 | 20.36 | 0.2211 | 0.00 | 0 | 750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,464.58550 | 1,487.243 | 15.92 | 0.7805 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Put | | | 253.88550 | 245.543 | 15.92 | 0.2195 | 0.00 | 0 | 760 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Put | | | 1,405.47600 | 1,380.430 | 18.61 | 0.6250 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Call | | | 506.17600 | 512.130 | 18.61 | 0.3750 | 0.00 | 0 | 760 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Call | | | 1,062.66340 | 1,078.463 | 16.47 | 0.6521 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Put | | | 491.96340 | 476.763 | 16.47 | 0.3479 | 0.00 | 0 | 70,530 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Put | | | 1,428.10530 | 1,402.933 | 18.66 | 0.6295 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Call | | | 498.80530 | 504.633 | 18.66 | 0.3705 | 0.00 | 0 | 2,700 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Call | | | 1,843.78990 | 1,870.070 | 15.51 | 0.8653 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Put | | | 133.08990 | 128.370 | 15.51 | 0.1347 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Call | | | 3,222.78390 | 3,254.549 | 15.83 | 0.9814 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Put | | | 12.08390 | 12.849 | 15.83 | 0.0186 | 0.00 | 0 | 750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Call | | | 1,031.18230 | 1,046.468 | 16.56 | 0.6394 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Put | | | 520.48230 | 504.768 | 16.56 | 0.3606 | 0.00 | 0 | 184,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Call | | | 2,270.33920 | 2,299.293 | 15.09 | 0.9288 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Put | | | 59.63920 | 57.593 | 15.09 | 0.0712 | 0.00 | 0 | 137,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Call | | | 1,493.02990 | 1,516.004 | 15.89 | 0.7879 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Put | | | 242.32990 | 234.304 | 15.89 | 0.2121 | 0.00 | 0 | 2,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.50 | Call | | | 2,732.63240 | 2,763.013 | 14.67 | 0.9689 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.50 | Put | | | 21.93240 | 21.313 | 14.67 | 0.0311 | 0.00 | 0 | 32,782 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.75 | Call | | | 1,647.91660 | 1,672.379 | 15.72 | 0.8251 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.75 | Put | | | 187.21660 | 180.679 | 15.72 | 0.1749 | 0.00 | 0 | 32,782 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | | 1,708.59690 | 1,682.054 | 19.22 | 0.6801 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | | 419.29690 | 423.754 | 19.22 | 0.3199 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.71 | Put | | | 1,117.12260 | 1,094.242 | 18.02 | 0.5595 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.71 | Call | | | 617.82260 | 625.942 | 18.02 | 0.4405 | 0.00 | 0 | 50 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.30 | Call | | | 1,262.67400 | 1,282.844 | 16.15 | 0.7223 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.30 | Put | | | 351.97400 | 341.144 | 16.15 | 0.2777 | 0.00 | 0 | 50 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.81 | Put | | | 1,186.66680 | 1,163.257 | 18.16 | 0.5767 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.81 | Call | | | 587.36680 | 594.957 | 18.16 | 0.4233 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.17 | Call | | | 1,347.66810 | 1,368.941 | 16.05 | 0.7481 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.17 | Put | | | 306.96810 | 297.241 | 16.05 | 0.2519 | 0.00 | 0 | 965 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.40 | Call | | | 1,925.59810 | 1,952.520 | 15.42 | 0.8798 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.40 | Put | | | 114.89810 | 110.820 | 15.42 | 0.1202 | 0.00 | 0 | 12,603 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.52 | Put | | | 2,563.78200 | 2,535.491 | 20.53 | 0.7916 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.52 | Call | | | 254.48200 | 257.191 | 20.53 | 0.2084 | 0.00 | 0 | 32,782 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.49 | Put | | | 2,537.45540 | 2,509.233 | 20.50 | 0.7890 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.49 | Call | | | 258.15540 | 260.933 | 20.50 | 0.2110 | 0.00 | 0 | 7,420 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.22 | Call | | | 1,314.52300 | 1,335.374 | 16.09 | 0.7383 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.22 | Put | | | 323.82300 | 313.674 | 16.09 | 0.2617 | 0.00 | 0 | 15,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.53 | Put | | | 1,732.66200 | 1,706.019 | 19.26 | 0.6840 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.53 | Call | | | 413.36200 | 417.719 | 19.26 | 0.3160 | 0.00 | 0 | 965 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.46 | Call | | | 1,163.37590 | 1,182.151 | 16.27 | 0.6898 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.46 | Put | | | 412.67590 | 400.452 | 16.27 | 0.3102 | 0.00 | 0 | 5,183 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.16 | Put | | | 2,252.11200 | 2,224.720 | 20.09 | 0.7573 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.16 | Call | | | 302.81200 | 306.420 | 20.09 | 0.2427 | 0.00 | 0 | 5,183 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.48 | Call | | | 1,151.37600 | 1,169.977 | 16.29 | 0.6857 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.48 | Put | | | 420.67600 | 408.277 | 16.29 | 0.3143 | 0.00 | 0 | 7,420 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Call | | | 157.80770 | 157.906 | 22.35 | 0.1319 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Put | | | 3,657.10770 | 3,626.206 | 22.35 | 0.8681 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Call | | | 158.84510 | 158.963 | 22.32 | 0.1328 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Put | | | 3,638.14510 | 3,607.263 | 22.32 | 0.8672 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.43 | Put | | | 1,652.83560 | 1,626.538 | 19.11 | 0.6708 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.43 | Call | | | 433.53560 | 438.238 | 19.11 | 0.3292 | 0.00 | 0 | 15,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Call | | | 158.32620 | 158.432 | 22.33 | 0.1324 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Put | | | 3,647.62620 | 3,616.732 | 22.33 | 0.8676 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Put | | | 672.34990 | 655.086 | 16.94 | 0.4141 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Call | | | 932.64990 | 946.686 | 16.94 | 0.5859 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 589.40820 | 573.231 | 16.66 | 0.3726 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,067.90820 | 1,083.331 | 16.66 | 0.6274 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Put | | | 0.00000 | 892.107 | 18.34 | 0.4629 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Call | | | 0.00000 | 922.907 | 18.34 | 0.5371 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Put | | | 1,075.09390 | 1,053.964 | 17.73 | 0.5130 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Call | | | 784.29390 | 795.164 | 17.73 | 0.4870 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Call | | | 3,418.90090 | 3,454.625 | 14.93 | 0.9766 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Put | | | 15.60090 | 18.825 | 14.93 | 0.0234 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Call | | | 2,070.94240 | 2,089.069 | 14.92 | 0.8616 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Put | | | 167.64240 | 153.269 | 14.92 | 0.1384 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Put | | | 2,207.61660 | 2,181.774 | 19.59 | 0.6940 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Call | | | 470.91660 | 477.574 | 19.59 | 0.3060 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Call | | | 1,815.15970 | 1,834.296 | 15.61 | 0.8050 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Put | | | 261.85970 | 248.496 | 15.61 | 0.1950 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Put | | | 2,126.38410 | 2,101.207 | 19.47 | 0.6835 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Call | | | 489.68410 | 497.007 | 19.47 | 0.3165 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Call | | | 1,736.43370 | 1,760.150 | 15.82 | 0.7861 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Put | | | 293.13370 | 284.350 | 15.82 | 0.2139 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Put | | | 1,437.32010 | 1,413.595 | 18.29 | 0.5743 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Call | | | 700.62010 | 709.395 | 18.29 | 0.4257 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Put | | | 547.81890 | 533.497 | 16.39 | 0.3309 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Call | | | 1,301.11890 | 1,319.296 | 16.39 | 0.6691 | 0.00 | 0 | 1,464 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Call | | | 1,988.24940 | 2,005.940 | 15.13 | 0.8445 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Put | | | 194.94940 | 180.140 | 15.13 | 0.1555 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Put | | | 2,070.04840 | 2,045.354 | 19.39 | 0.6760 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Call | | | 503.34840 | 511.154 | 19.39 | 0.3240 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Call | | | 782.12130 | 793.011 | 17.95 | 0.4647 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Put | | | 1,248.82130 | 1,227.211 | 17.95 | 0.5353 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Call | | | 788.67180 | 799.619 | 17.93 | 0.4677 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Put | | | 1,235.37180 | 1,213.819 | 17.93 | 0.5323 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Call | | | 1,958.83810 | 1,976.401 | 15.21 | 0.8381 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Put | | | 205.53810 | 190.601 | 15.21 | 0.1619 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Call | | | 785.39200 | 796.305 | 17.94 | 0.4662 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Put | | | 1,242.09200 | 1,220.505 | 17.94 | 0.5338 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Put | | | 0.00000 | 1,043.139 | 18.23 | 0.4596 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Call | | | 0.00000 | 1,069.839 | 18.23 | 0.5404 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Put | | | 1,257.34700 | 1,235.608 | 17.90 | 0.5076 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Call | | | 923.24700 | 934.908 | 17.90 | 0.4924 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Call | | | 932.40970 | 943.993 | 18.21 | 0.4779 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Put | | | 1,407.60970 | 1,385.093 | 18.21 | 0.5221 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 929.17110 | 940.709 | 18.22 | 0.4767 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Put | | | 1,414.37110 | 1,391.809 | 18.22 | 0.5233 | 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 | 15.09 | Call | | | 925.94520 | 937.431 | 18.23 | 0.4754 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Put | | | 1,421.14520 | 1,398.531 | 18.23 | 0.5246 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | | 1,441.94030 | 1,419.471 | 18.30 | 0.5009 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | | 1,072.24030 | 1,085.171 | 18.30 | 0.4991 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | | 1,080.62730 | 1,093.439 | 18.52 | 0.4869 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Put | | | 1,587.02730 | 1,563.739 | 18.52 | 0.5131 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | | 1,077.41190 | 1,090.188 | 18.53 | 0.4858 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | | 1,593.81190 | 1,570.488 | 18.53 | 0.5142 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | | 1,074.20080 | 1,086.942 | 18.54 | 0.4847 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | | 1,600.60080 | 1,577.242 | 18.54 | 0.5153 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 1,653.83260 | 1,671.744 | 17.42 | 0.6248 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 1,014.83260 | 994.644 | 17.42 | 0.3752 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 1,649.39940 | 1,667.264 | 17.43 | 0.6236 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 1,020.39940 | 1,000.164 | 17.43 | 0.3764 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 1,644.97280 | 1,662.791 | 17.44 | 0.6224 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 1,025.97280 | 1,005.691 | 17.44 | 0.3776 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Call | | | 2,270.40750 | 2,297.334 | 18.76 | 0.6239 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Put | | | 1,557.00750 | 1,522.434 | 18.76 | 0.3761 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Call | | | 2,279.05880 | 2,305.131 | 18.73 | 0.6256 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Put | | | 1,545.65880 | 1,510.231 | 18.73 | 0.3744 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Call | | | 2,274.72840 | 2,301.232 | 18.75 | 0.6247 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Put | | | 1,551.32840 | 1,516.332 | 18.75 | 0.3753 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Put | | | 1,672.35970 | 1,645.650 | 19.06 | 0.3819 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Call | | | 2,314.95970 | 2,353.850 | 19.06 | 0.6181 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Call | | | 2,454.96180 | 2,483.181 | 18.95 | 0.6299 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Put | | | 1,658.06180 | 1,616.281 | 18.95 | 0.3701 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Call | | | 2,451.26590 | 2,479.263 | 18.96 | 0.6292 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Put | | | 1,664.36590 | 1,622.363 | 18.96 | 0.3708 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Call | | | 2,446.98440 | 2,475.355 | 18.97 | 0.6284 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Put | | | 1,670.08440 | 1,628.455 | 18.97 | 0.3716 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 12,876,688.00 | 80,000 | 3,318,110 |
| Total \$ / R | | | | | | | | | | | | 911,312,849.40 | 145,022 | 4,793,226 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Future | | | 13.84630 | | 13.81730 | | | 0.0000 | 387,696.40 | 28 | 734 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Future | | | 14.04620 | | 14.01640 | | | 0.0000 | 14,046.20 | 1 | 18 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Future | | | 14.24170 | | 14.21070 | | | 0.0000 | 0.00 | 0 | 9 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Future | | | 14.43580 | | 14.40330 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Future | | | 15.03710 | | 14.99900 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 401,742.60 | 29 | 761 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.75 | Call | | | 43,167.75800 | 44,835.736 | 18.48 | 0.5527 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.75 | Put | | | 36,437.75800 | 35,205.736 | 18.48 | 0.4473 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.76 | Call | | | 42,686.80240 | 44,342.944 | 18.49 | 0.5488 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.76 | Put | | | 36,956.80240 | 35,712.944 | 18.49 | 0.4512 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.74 | Call | | | 43,652.79400 | 45,332.610 | 18.47 | 0.5567 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|-------------------------|--------|------------|-----------|---------------|--------------|-------------------|------------|---------------|----------------------|------------------|----------------|
| \$ / R MAXI On | 18/12/2017 | Foreign Exchange Option | 13.74 | Put | | | 35,922.79400 | 34,702.610 | 18.47 | 0.4433 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Option | 13.72 | Call | | | 75,936.21550 | 77,327.003 | 16.97 | 0.6072 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Option | 13.72 | Put | | | 46,296.21550 | 44,707.003 | 16.97 | 0.3928 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Option | 13.73 | Call | | | 75,431.85690 | 76,812.820 | 16.98 | 0.6046 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Option | 13.73 | Put | | | 46,791.85690 | 45,192.820 | 16.98 | 0.3954 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Option | 13.71 | Call | | | 76,443.40340 | 77,844.035 | 16.95 | 0.6099 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Option | 13.71 | Put | | | 45,803.40340 | 44,224.035 | 16.95 | 0.3901 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.93 | Call | | | 91,826.91850 | 93,162.922 | 16.89 | 0.5911 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.93 | Put | | | 63,756.91850 | 61,992.922 | 16.89 | 0.4089 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.94 | Call | | | 91,363.18820 | 92,691.347 | 16.90 | 0.5891 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.94 | Put | | | 64,293.18820 | 62,521.347 | 16.90 | 0.4109 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.92 | Call | | | 92,292.87830 | 93,637.194 | 16.87 | 0.5932 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.92 | Put | | | 63,222.87830 | 61,467.194 | 16.87 | 0.4068 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.02 | Call | | | 111,626.96580 | 112,909.257 | 16.83 | 0.6036 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.02 | Put | | | 73,296.96580 | 71,329.257 | 16.83 | 0.3964 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.00 | Call | | | 112,556.66980 | 113,850.447 | 16.80 | 0.6072 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.00 | Put | | | 72,226.66980 | 70,270.447 | 16.80 | 0.3928 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.01 | Call | | | 112,090.85530 | 113,378.878 | 16.82 | 0.6054 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.01 | Put | | | 72,760.85530 | 70,798.878 | 16.82 | 0.3946 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 164,939.93660 | 166,726.419 | 17.43 | 0.6236 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 102,039.93660 | 100,016.419 | 17.43 | 0.3764 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 164,497.27730 | 166,279.116 | 17.44 | 0.6224 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 102,597.27730 | 100,569.116 | 17.44 | 0.3776 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 165,383.26410 | 167,174.405 | 17.42 | 0.6248 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 101,483.26410 | 99,464.405 | 17.42 | 0.3752 | 0.00 | 0 | 0 | |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 401,742.60 | 29 | 761 |
| £ / R | On | 31/10/2017 | Foreign Exchange Future | | | 18.12110 | 18.09080 | | 0.0000 | | 0.00 | 0 | 43 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Future | | | 18.28770 | 18.25750 | | 0.0000 | | 16,586,943.90 | 907 | 198,848 | |
| £ / R | On | 19/03/2018 | Foreign Exchange Future | | | 18.60710 | 18.57560 | | 0.0000 | | 0.00 | 0 | 1,526 | |
| £ / R | On | 18/06/2018 | Foreign Exchange Future | | | 18.92050 | 18.88780 | | 0.0000 | | 0.00 | 0 | 3,383 | |
| £ / R | On | 17/09/2018 | Foreign Exchange Future | | | 19.23320 | 19.19780 | | 0.0000 | | 0.00 | 0 | 1,665 | |
| £ / R | On | 14/06/2019 | Foreign Exchange Future | | | 19.94860 | 19.90890 | | 0.0000 | | 0.00 | 0 | 0 | |
| Total £ / R Future | | | | | | | | | | | | 16,586,943.90 | 907 | 205,465 |
| £ / R | On | 31/10/2017 | Foreign Exchange Option | 17.08 | Call | | 1,018.33900 | 1,045.924 | 20.26 | 0.9766 | 0.00 | 0 | 0 | |
| £ / R | On | 31/10/2017 | Foreign Exchange Option | 17.08 | Put | | 7.53900 | 4.824 | 20.26 | 0.0234 | 0.00 | 0 | 0 | |
| £ / R | On | 31/10/2017 | Foreign Exchange Option | 17.09 | Call | | 1,008.54970 | 1,036.132 | 20.23 | 0.9756 | 0.00 | 0 | 0 | |
| £ / R | On | 31/10/2017 | Foreign Exchange Option | 17.09 | Put | | 7.74970 | 5.032 | 20.23 | 0.0244 | 0.00 | 0 | 0 | |
| £ / R | On | 31/10/2017 | Foreign Exchange Option | 17.07 | Call | | 1,028.13470 | 1,055.724 | 20.30 | 0.9775 | 0.00 | 0 | 0 | |
| £ / R | On | 31/10/2017 | Foreign Exchange Option | 17.07 | Put | | 7.33470 | 4.624 | 20.30 | 0.0225 | 0.00 | 0 | 0 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Call | | 1.77440 | 1.615 | 28.64 | 0.0027 | 0.00 | 0 | 0 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Put | | 6,884.27440 | 6,853.915 | 28.64 | 0.9973 | 0.00 | 0 | 0 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 18.20 | Put | | 474.14530 | 453.101 | 17.39 | 0.4583 | 0.00 | 0 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 18.20 | Call | | | 531.64530 | 540.801 | 17.39 | 0.5417 | 0.00 | 0 | 400 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 19.80 | Put | | | 1,654.38960 | 1,625.235 | 19.55 | 0.8412 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 19.80 | Call | | | 111.88960 | 112.935 | 19.55 | 0.1588 | 0.00 | 0 | 800 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Call | | | 1.75400 | 1.596 | 28.64 | 0.0027 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Put | | | 6,894.25400 | 6,863.896 | 28.64 | 0.9973 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Call | | | 1.73370 | 1.577 | 28.64 | 0.0027 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Put | | | 6,904.23370 | 6,873.877 | 28.64 | 0.9973 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.21 | Call | | | 1,650.07340 | 1,672.659 | 17.31 | 0.7780 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.21 | Put | | | 284.47340 | 275.559 | 17.31 | 0.2220 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 20.14 | Put | | | 1,928.93800 | 1,900.480 | 19.23 | 0.7216 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 20.14 | Call | | | 364.53800 | 367.580 | 19.23 | 0.2784 | 0.00 | 0 | 500 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.22 | Call | | | 1,642.68480 | 1,665.203 | 17.31 | 0.7765 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.22 | Put | | | 287.08480 | 278.103 | 17.31 | 0.2235 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.23 | Call | | | 1,635.31330 | 1,657.764 | 17.31 | 0.7749 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.23 | Put | | | 289.71330 | 280.664 | 17.31 | 0.2251 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Call | | | 1,809.09610 | 1,833.061 | 17.32 | 0.8097 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Put | | | 233.49610 | 225.961 | 17.32 | 0.1903 | 0.00 | 0 | 500 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Call | | | 1,592.67800 | 1,611.269 | 17.35 | 0.6779 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Put | | | 614.87800 | 600.769 | 17.35 | 0.3221 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Call | | | 1,604.79500 | 1,623.812 | 17.35 | 0.6808 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Put | | | 606.99500 | 593.312 | 17.35 | 0.3192 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Call | | | 1,598.58490 | 1,617.533 | 17.35 | 0.6793 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Put | | | 610.78490 | 597.033 | 17.35 | 0.3207 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Call | | | 1,783.98140 | 1,805.477 | 17.59 | 0.6558 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Put | | | 826.18140 | 812.277 | 17.59 | 0.3442 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Call | | | 1,778.21600 | 1,799.639 | 17.59 | 0.6546 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Put | | | 830.41600 | 816.439 | 17.59 | 0.3454 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Call | | | 1,772.72830 | 1,793.820 | 17.59 | 0.6534 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Put | | | 834.92830 | 820.620 | 17.59 | 0.3466 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Call | | | 2,416.45690 | 2,441.288 | 17.24 | 0.6637 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Put | | | 1,127.55690 | 1,112.688 | 17.24 | 0.3363 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Call | | | 2,410.88660 | 2,435.661 | 17.24 | 0.6628 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Put | | | 1,131.98660 | 1,117.061 | 17.24 | 0.3372 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Call | | | 2,405.32620 | 2,430.045 | 17.24 | 0.6619 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Put | | | 1,136.42620 | 1,121.445 | 17.24 | 0.3381 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 2,200 |
| Total £ / R | | | | | | | | | | | | 16,586,943.90 | 907 | 207,665 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Future | | | 0.12207 | | 0.12217 | | | 0.0000 | 0.00 | 0 | 225 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Future | | | 0.12448 | | 0.12458 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.12690 | | 0.12699 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.14074 | | 0.14073 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 225 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.11 | Call | | | 1,231.06340 | 1,222.298 | 16.07 | 0.9541 | 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 | 0.11 | Put | | | 14.26340 | 14.898 | 16.07 | 0.0459 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.12 | Call | | | 442.31480 | 434.484 | 16.93 | 0.6147 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.12 | Put | | | 225.51480 | 227.084 | 16.93 | 0.3853 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.13 | Call | | | 115.65160 | 110.552 | 19.48 | 0.2158 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.13 | Put | | | 898.85160 | 903.152 | 19.48 | 0.7842 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.12 | Call | | | 838.62900 | 830.299 | 18.71 | 0.6437 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.12 | Put | | | 380.82900 | 381.799 | 18.71 | 0.3563 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.13 | Call | | | 425.43990 | 420.535 | 20.50 | 0.3943 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.13 | Put | | | 967.63990 | 972.035 | 20.50 | 0.6057 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.11 | Call | | | 1,542.30340 | 1,529.850 | 17.16 | 0.8830 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.11 | Put | | | 84.50340 | 81.350 | 17.16 | 0.1170 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Call | | | 696.76360 | 693.714 | 20.32 | 0.4740 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Put | | | 998.16360 | 1,004.014 | 20.32 | 0.5260 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Call | | | 419.37120 | 417.450 | 21.66 | 0.3176 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Put | | | 1,720.77120 | 1,727.750 | 21.66 | 0.6824 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Call | | | 1,143.95070 | 1,137.194 | 18.68 | 0.6722 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Put | | | 445.35070 | 447.494 | 18.68 | 0.3278 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Call | | | 1,939.68300 | 1,939.481 | 19.34 | 0.6716 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Put | | | 866.18300 | 865.381 | 19.34 | 0.3284 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Call | | | 1,520.51680 | 1,523.146 | 20.77 | 0.5608 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Put | | | 1,447.01680 | 1,449.046 | 20.77 | 0.4392 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Call | | | 2,456.44930 | 2,452.514 | 16.94 | 0.8005 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Put | | | 382.94930 | 378.414 | 16.94 | 0.1995 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 225 |
| € / R | On | 27/10/2017 | Foreign Exchange Future | | | 16.12830 | | 16.16100 | | | 0.0000 | 0.00 | 0 | 800 |
| € / R | On | 15/11/2017 | Foreign Exchange Future | | | 16.19400 | | 16.22660 | | | 0.0000 | 0.00 | 0 | 21 |
| € / R | On | 28/11/2017 | Foreign Exchange Future | | | 16.24000 | | 16.27310 | | | 0.0000 | 0.00 | 0 | 800 |
| € / R | On | 18/12/2017 | Foreign Exchange Future | | | 16.31060 | | 16.34330 | | | 0.0000 | 22,231,347.80 | 1,363 | 94,294 |
| € / R | On | 27/12/2017 | Foreign Exchange Future | | | 16.34240 | | 16.37500 | | | 0.0000 | 0.00 | 0 | 800 |
| € / R | On | 31/01/2018 | Foreign Exchange Future | | | 16.47340 | | 16.50600 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Future | | | 16.63910 | | 16.67150 | | | 0.0000 | 0.00 | 0 | 13,967 |
| € / R | On | 18/06/2018 | Foreign Exchange Future | | | 16.96700 | | 16.99910 | | | 0.0000 | 0.00 | 0 | 201 |
| € / R | On | 17/09/2018 | Foreign Exchange Future | | | 17.30060 | | 17.33190 | | | 0.0000 | 0.00 | 0 | 2,544 |
| € / R | On | 14/06/2019 | Foreign Exchange Future | | | 18.38940 | | 18.41740 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 22,231,347.80 | 1,363 | 113,427 |
| € / R | On | 27/10/2017 | Foreign Exchange Option | 15.42 | Put | | | 6.68680 | 5.443 | 23.70 | 0.0342 | 0.00 | 0 | 0 |
| € / R | On | 27/10/2017 | Foreign Exchange Option | 15.42 | Call | | | 747.68680 | 713.743 | 23.70 | 0.9658 | 0.00 | 0 | 0 |
| € / R | On | 15/11/2017 | Foreign Exchange Option | 15.91 | Put | | | 110.84560 | 112.078 | 14.08 | 0.3021 | 0.00 | 0 | 0 |
| € / R | On | 15/11/2017 | Foreign Exchange Option | 15.91 | Call | | | 427.44560 | 396.078 | 14.08 | 0.6979 | 0.00 | 0 | 0 |
| € / R | On | 28/11/2017 | Foreign Exchange Option | 15.51 | Put | | | 58.84820 | 59.479 | 14.53 | 0.1514 | 0.00 | 0 | 0 |
| € / R | On | 28/11/2017 | Foreign Exchange Option | 15.51 | Call | | | 821.94820 | 789.479 | 14.53 | 0.8486 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Call | | | 630.30920 | 606.378 | 17.18 | 0.6253 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Put | | | 287.00920 | 295.778 | 17.18 | 0.3747 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.20 | Call | | | 520.72200 | 498.913 | 17.38 | 0.5533 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.20 | Put | | | 377.42200 | 388.313 | 17.38 | 0.4467 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 15.80 | Call | | | 754.64590 | 728.753 | 16.97 | 0.6956 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 15.80 | Put | | | 211.34590 | 218.153 | 16.97 | 0.3044 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 15.60 | Call | | | 893.37720 | 865.749 | 16.76 | 0.7615 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 15.60 | Put | | | 150.07720 | 155.150 | 16.76 | 0.2385 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.13 | Call | | | 2,223.13790 | 2,190.842 | 18.62 | 0.9775 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.13 | Put | | | 9.83790 | 10.242 | 18.62 | 0.0225 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.53 | Put | | | 562.12940 | 577.807 | 17.92 | 0.5617 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.53 | Call | | | 375.42940 | 358.407 | 17.92 | 0.4383 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.60 | Call | | | 350.06430 | 333.798 | 18.06 | 0.4156 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.60 | Put | | | 606.76430 | 623.198 | 18.06 | 0.5844 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Call | | | 7.45310 | 6.507 | 29.38 | 0.0105 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Put | | | 5,074.15310 | 5,105.907 | 29.38 | 0.9895 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Call | | | 2,351.98870 | 2,319.585 | 19.24 | 0.9805 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Put | | | 8.68870 | 8.985 | 19.24 | 0.0195 | 0.00 | 0 | 18,000 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Call | | | 73.41420 | 68.636 | 20.72 | 0.1109 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Put | | | 1,800.11420 | 1,828.036 | 20.72 | 0.8891 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Call | | | 75.07120 | 70.227 | 20.69 | 0.1131 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Put | | | 1,781.77120 | 1,809.627 | 20.69 | 0.8869 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.39 | Put | | | 477.70340 | 491.824 | 17.66 | 0.5142 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.39 | Call | | | 431.00340 | 412.424 | 17.66 | 0.4858 | 0.00 | 0 | 18,000 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | | 74.23870 | 69.427 | 20.70 | 0.1120 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | | 1,790.93870 | 1,818.827 | 20.70 | 0.8880 | 0.00 | 0 | 0 |
| € / R | On | 27/12/2017 | Foreign Exchange Option | 15.62 | Put | | | 172.26440 | 177.457 | 16.70 | 0.2493 | 0.00 | 0 | 0 |
| € / R | On | 27/12/2017 | Foreign Exchange Option | 15.62 | Call | | | 927.26440 | 899.857 | 16.70 | 0.7507 | 0.00 | 0 | 0 |
| € / R | On | 31/01/2018 | Foreign Exchange Option | 15.80 | Put | | | 258.50590 | 266.464 | 15.95 | 0.2941 | 0.00 | 0 | 193,000 |
| € / R | On | 31/01/2018 | Foreign Exchange Option | 15.80 | Call | | | 964.50590 | 939.864 | 15.95 | 0.7059 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Put | | | 93.85350 | 97.487 | 15.57 | 0.1163 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Call | | | 1,896.37340 | 1,867.642 | 15.55 | 0.8826 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Put | | | 94.87340 | 98.542 | 15.55 | 0.1174 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Put | | | 92.84350 | 96.443 | 15.58 | 0.1151 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Put | | | 35.48420 | 37.028 | 16.89 | 0.0480 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Call | | | 2,706.98420 | 2,676.128 | 16.89 | 0.9520 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.05 | Call | | | 1,738.80730 | 1,710.749 | 15.37 | 0.8594 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.05 | Put | | | 117.30730 | 121.649 | 15.37 | 0.1406 | 0.00 | 0 | 5,648 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Call | | | 1,905.35350 | 1,876.587 | 15.57 | 0.8837 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.10 | Call | | | 1,697.49020 | 1,669.639 | 15.40 | 0.8514 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.10 | Put | | | 125.99020 | 130.539 | 15.40 | 0.1486 | 0.00 | 0 | 19,510 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.50 | Put | | | 607.70940 | 620.313 | 16.40 | 0.4472 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.50 | Call | | | 779.20940 | 759.413 | 16.40 | 0.5528 | 0.00 | 0 | 643 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Call | | | 1,914.34350 | 1,885.543 | 15.58 | 0.8849 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | | 1,763.84790 | 1,740.519 | 15.37 | 0.7855 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | | 264.74790 | 273.519 | 15.37 | 0.2145 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Call | | | 3,280.03030 | 3,251.189 | 15.29 | 0.9612 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Put | | | 30.93030 | 34.189 | 15.29 | 0.0388 | 0.00 | 0 | 54,617 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Call | | | 1,771.20960 | 1,747.859 | 15.36 | 0.7870 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Put | | | 262.10960 | 270.859 | 15.36 | 0.2130 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Call | | | 1,953.88220 | 1,929.262 | 15.28 | 0.8229 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Put | | | 204.78220 | 212.262 | 15.28 | 0.1771 | 0.00 | 0 | 54,617 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Put | | | 3,745.87360 | 3,776.610 | 20.66 | 0.8566 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Call | | | 194.97360 | 193.610 | 20.66 | 0.1434 | 0.00 | 0 | 54,617 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Call | | | 1,756.50010 | 1,733.193 | 15.37 | 0.7839 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Put | | | 267.40010 | 276.193 | 15.37 | 0.2161 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Call | | | 1,168.97730 | 1,153.374 | 16.29 | 0.5577 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Put | | | 957.07730 | 972.774 | 16.29 | 0.4423 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Call | | | 1,177.75210 | 1,162.072 | 16.27 | 0.5607 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Put | | | 945.85210 | 961.472 | 16.27 | 0.4393 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Call | | | 1,173.35680 | 1,157.715 | 16.28 | 0.5592 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Put | | | 951.45680 | 967.115 | 16.28 | 0.4408 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Put | | | 782.85610 | 792.895 | 15.91 | 0.2987 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Call | | | 2,334.61430 | 2,316.659 | 15.91 | 0.7002 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Put | | | 787.21430 | 797.259 | 15.91 | 0.2998 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Call | | | 2,328.98560 | 2,311.037 | 15.92 | 0.6991 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Put | | | 791.58560 | 801.637 | 15.92 | 0.3009 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Call | | | 2,340.25610 | 2,322.295 | 15.91 | 0.7013 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 418,652 |
| Total € / R | | | | | | | | | | | | 22,231,347.80 | 1,363 | 532,079 |
| AUS\$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 10.80130 | | 10.80250 | | | 0.0000 | 5,400,650.00 | 500 | 10,246 |
| AUS\$ / R | On | 27/12/2017 | Foreign Exchange Future | | | 10.81600 | | 10.81710 | | | 0.0000 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 10.94930 | | 10.94990 | | | 0.0000 | 0.00 | 0 | 100 |
| AUS\$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 11.09430 | | 11.09430 | | | 0.0000 | 0.00 | 0 | 1,550 |
| AUS\$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 11.23830 | | 11.23700 | | | 0.0000 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 11.67850 | | 11.67400 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AUS\$ / R Future | | | | | | | | | | | | 5,400,650.00 | 500 | 11,896 |
| AUS\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Call | | | 36.63870 | 35.190 | 18.35 | 0.0988 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Put | | | 1,114.13870 | 1,113.890 | 18.35 | 0.9012 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Call | | | 38.09650 | 36.597 | 18.30 | 0.1023 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Put | | | 1,095.59650 | 1,095.297 | 18.30 | 0.8977 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Call | | | 37.36050 | 35.887 | 18.33 | 0.1006 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Put | | | 1,104.86050 | 1,104.587 | 18.33 | 0.8994 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 27/12/2017 | Foreign Exchange Option | 10.00 | Call | | | 853.57130 | 850.596 | 15.07 | 0.8971 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 27/12/2017 | Foreign Exchange Option | 10.00 | Put | | | 36.47130 | 34.596 | 15.07 | 0.1029 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 27/12/2017 | Foreign Exchange Option | 10.01 | Call | | | 844.86730 | 841.856 | 15.08 | 0.8941 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 27/12/2017 | Foreign Exchange Option | 10.01 | Put | | | 37.76730 | 35.857 | 15.08 | 0.1059 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 27/12/2017 | Foreign Exchange Option | 9.99 | Call | | | 862.31070 | 859.369 | 15.06 | 0.9001 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 27/12/2017 | Foreign Exchange Option | 9.99 | Put | | | 35.21070 | 33.368 | 15.06 | 0.0999 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.99 | Call | | | 1,059.83510 | 1,057.706 | 15.56 | 0.8359 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.99 | Put | | | 99.93510 | 98.406 | 15.56 | 0.1641 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.00 | Call | | | 1,051.72720 | 1,049.574 | 15.56 | 0.8334 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.00 | Put | | | 101.82720 | 100.274 | 15.56 | 0.1666 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.01 | Call | | | 1,043.64810 | 1,041.468 | 15.56 | 0.8309 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.01 | Put | | | 103.74810 | 102.168 | 15.56 | 0.1691 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Put | | | 280.70780 | 278.934 | 14.95 | 0.3055 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Call | | | 878.15270 | 876.427 | 14.95 | 0.7000 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Put | | | 273.85270 | 272.127 | 14.95 | 0.3000 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Call | | | 871.56590 | 869.818 | 14.95 | 0.6972 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Put | | | 277.26590 | 275.518 | 14.95 | 0.3028 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Call | | | 865.00780 | 863.234 | 14.95 | 0.6945 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Call | | | 695.71020 | 695.676 | 15.00 | 0.5578 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Put | | | 578.71020 | 577.376 | 15.00 | 0.4422 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Call | | | 691.12130 | 691.069 | 15.01 | 0.5554 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Put | | | 584.12130 | 582.769 | 15.01 | 0.4446 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Call | | | 700.32510 | 700.309 | 15.00 | 0.5603 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Put | | | 573.32510 | 572.009 | 15.00 | 0.4397 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Put | | | 549.05860 | 547.390 | 14.43 | 0.3422 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Call | | | 1,214.58590 | 1,217.402 | 14.43 | 0.6614 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Put | | | 540.58590 | 538.902 | 14.43 | 0.3386 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Call | | | 1,208.81520 | 1,211.633 | 14.43 | 0.6596 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Put | | | 544.81520 | 543.133 | 14.43 | 0.3404 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Call | | | 1,203.05860 | 1,205.890 | 14.43 | 0.6578 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 5,400,650.00 | 500 | 11,896 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Future | | | 10.95690 | | 10.97520 | | | 0.0000 | 0.00 | 0 | 350 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Future | | | 11.12300 | | 11.14070 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Future | | | 11.28330 | | 11.30050 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 350 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.54 | Call | | | 522.08370 | 504.764 | 14.36 | 0.7636 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.54 | Put | | | 86.88370 | 87.864 | 14.36 | 0.2364 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.55 | Call | | | 514.74180 | 497.484 | 14.37 | 0.7582 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.55 | Put | | | 89.54180 | 90.584 | 14.37 | 0.2418 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.53 | Call | | | 529.48300 | 512.103 | 14.35 | 0.7689 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.53 | Put | | | 84.28300 | 85.203 | 14.35 | 0.2311 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.07 | Call | | | 1,137.76090 | 1,121.286 | 14.43 | 0.8712 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.07 | Put | | | 67.06090 | 68.286 | 14.43 | 0.1288 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.08 | Call | | | 1,129.26380 | 1,112.801 | 14.43 | 0.8689 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.08 | Put | | | 68.56380 | 69.801 | 14.43 | 0.1311 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.06 | Call | | | 1,146.28200 | 1,129.796 | 14.43 | 0.8735 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.06 | Put | | | 65.58200 | 66.796 | 14.43 | 0.1265 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Call | | | 794.76450 | 780.820 | 14.52 | 0.6614 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Put | | | 314.26450 | 317.520 | 14.52 | 0.3386 | 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 | 18/06/2018 | Foreign Exchange Option | 10.83 | Call | | | 788.96530 | 775.054 | 14.53 | 0.6584 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.83 | Put | | | 318.46530 | 321.754 | 14.53 | 0.3416 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Call | | | 800.59280 | 786.619 | 14.50 | 0.6644 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Put | | | 310.09280 | 313.318 | 14.50 | 0.3356 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 350 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Future | | | 14.09370 | | 14.09370 | | | 0.0000 | 0.00 | 0 | 1,502 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Future | | | 14.39330 | | 14.39240 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Future | | | 14.69260 | | 14.69070 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Future | | | 16.25280 | | 16.24400 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 1,502 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.03 | Call | | | 411.55300 | 403.294 | 16.87 | 0.5405 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.03 | Put | | | 347.85300 | 339.594 | 16.87 | 0.4595 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.04 | Call | | | 406.56980 | 398.288 | 16.87 | 0.5362 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.04 | Put | | | 352.86980 | 344.588 | 16.87 | 0.4638 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.02 | Call | | | 416.58080 | 408.343 | 16.86 | 0.5447 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.02 | Put | | | 342.88080 | 334.643 | 16.86 | 0.4553 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.15 | Call | | | 719.91270 | 711.776 | 16.12 | 0.5862 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.15 | Put | | | 477.51270 | 468.476 | 16.12 | 0.4138 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Call | | | 714.85610 | 706.657 | 16.13 | 0.5835 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Put | | | 482.45610 | 473.357 | 16.13 | 0.4165 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.14 | Call | | | 724.99380 | 716.922 | 16.11 | 0.5889 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.14 | Put | | | 472.59380 | 463.622 | 16.11 | 0.4111 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Call | | | 861.68460 | 851.175 | 16.31 | 0.5598 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Put | | | 700.98460 | 688.575 | 16.31 | 0.4402 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Call | | | 857.17560 | 846.636 | 16.32 | 0.5577 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Put | | | 706.47560 | 694.036 | 16.32 | 0.4423 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Call | | | 852.68790 | 842.118 | 16.33 | 0.5556 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Put | | | 711.98790 | 699.518 | 16.33 | 0.4444 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Call | | | 2,161.17520 | 2,153.774 | 15.79 | 0.7215 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Put | | | 647.17520 | 630.974 | 15.79 | 0.2785 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Call | | | 2,155.38840 | 2,148.037 | 15.80 | 0.7203 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Put | | | 651.38840 | 635.237 | 15.80 | 0.2797 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 2,166.98390 | 2,159.533 | 15.78 | 0.7227 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 642.98390 | 626.733 | 15.78 | 0.2773 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 1,502 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Future | | | 2.07790 | | 2.08090 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Future | | | 2.09560 | | 2.09880 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Future | | | 2.11300 | | 2.11630 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.18470 | | 2.18740 | | | 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 CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.94 | Call | | 1,501.65710 | 1,471.301 | 16.30 | 0.8659 | 0.00 | 0 | 0 | |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.94 | Put | | 92.65710 | 92.301 | 16.30 | 0.1341 | 0.00 | 0 | 0 | |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.95 | Call | | 1,417.16700 | 1,386.737 | 16.28 | 0.8480 | 0.00 | 0 | 0 | |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.95 | Put | | 108.16700 | 107.737 | 16.28 | 0.1520 | 0.00 | 0 | 0 | |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.96 | Call | | 1,335.27140 | 1,304.130 | 16.26 | 0.8286 | 0.00 | 0 | 0 | |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.96 | Put | | 126.27140 | 125.130 | 16.26 | 0.1714 | 0.00 | 0 | 0 | |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.94 | Put | | 282.36400 | 285.388 | 16.56 | 0.2157 | 0.00 | 0 | 0 | |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.92 | Call | | 2,024.34130 | 1,995.039 | 16.56 | 0.8120 | 0.00 | 0 | 0 | |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.92 | Put | | 236.34130 | 239.039 | 16.56 | 0.1880 | 0.00 | 0 | 0 | |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.93 | Call | | 1,946.60740 | 1,917.464 | 16.56 | 0.7984 | 0.00 | 0 | 0 | |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.93 | Put | | 258.60740 | 261.464 | 16.56 | 0.2016 | 0.00 | 0 | 0 | |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.94 | Call | | 1,870.36400 | 1,841.388 | 16.56 | 0.7843 | 0.00 | 0 | 0 | |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Call | | 1,637.86640 | 1,610.442 | 16.27 | 0.6584 | 0.00 | 0 | 0 | |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Put | | 674.86640 | 680.442 | 16.27 | 0.3416 | 0.00 | 0 | 0 | |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Call | | 1,581.29640 | 1,554.133 | 16.34 | 0.6442 | 0.00 | 0 | 0 | |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Put | | 718.29640 | 724.133 | 16.34 | 0.3558 | 0.00 | 0 | 0 | |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Call | | 1,696.00140 | 1,668.321 | 16.21 | 0.6726 | 0.00 | 0 | 0 | |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Put | | 633.00140 | 638.321 | 16.21 | 0.3274 | 0.00 | 0 | 0 | |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Call | | 2,985.52440 | 2,964.648 | 16.53 | 0.7158 | 0.00 | 0 | 0 | |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Put | | 911.52440 | 917.648 | 16.53 | 0.2842 | 0.00 | 0 | 0 | |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Call | | 2,921.55120 | 2,900.633 | 16.53 | 0.7077 | 0.00 | 0 | 0 | |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Put | | 947.55120 | 953.633 | 16.53 | 0.2923 | 0.00 | 0 | 0 | |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Call | | 3,050.37210 | 3,029.543 | 16.53 | 0.7238 | 0.00 | 0 | 0 | |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Put | | 876.37210 | 882.543 | 16.53 | 0.2762 | 0.00 | 0 | 0 | |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Future | | | 2.20390 | 2.20900 | | | 0.0000 | 0.00 | 0 | 0 | |
| DKK / R | On | 19/03/2018 | Foreign Exchange Future | | | 2.24860 | 2.25360 | | | 0.0000 | 0.00 | 0 | 0 | |
| DKK / R | On | 18/06/2018 | Foreign Exchange Future | | | 2.29470 | 2.29950 | | | 0.0000 | 0.00 | 0 | 0 | |
| DKK / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.61080 | 2.61230 | | | 0.0000 | 0.00 | 0 | 0 | |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.00 | Call | | 2,120.30930 | 2,069.276 | 15.56 | 0.9477 | 0.00 | 0 | 0 | |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.00 | Put | | 30.30930 | 30.276 | 15.56 | 0.0523 | 0.00 | 0 | 0 | |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.01 | Call | | 2,027.22190 | 1,976.342 | 15.63 | 0.9376 | 0.00 | 0 | 0 | |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.01 | Put | | 37.22190 | 37.342 | 15.63 | 0.0624 | 0.00 | 0 | 0 | |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.02 | Call | | 1,935.35550 | 1,884.678 | 15.69 | 0.9263 | 0.00 | 0 | 0 | |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.02 | Put | | 45.35550 | 45.678 | 15.69 | 0.0737 | 0.00 | 0 | 0 | |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.18 | Call | | 1,364.81590 | 1,331.905 | 16.95 | 0.6338 | 0.00 | 0 | 0 | |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.18 | Put | | 628.81590 | 645.905 | 16.95 | 0.3662 | 0.00 | 0 | 0 | |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.19 | Call | | 1,309.66580 | 1,277.492 | 17.02 | 0.6173 | 0.00 | 0 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.19 | Put | | | 673.66580 | 691.492 | 17.02 | 0.3827 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.17 | Call | | | 1,421.73090 | 1,388.090 | 16.88 | 0.6502 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.17 | Put | | | 585.73090 | 602.091 | 16.88 | 0.3498 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Put | | | 795.44720 | 812.888 | 16.40 | 0.3631 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Call | | | 1,636.84610 | 1,606.860 | 16.47 | 0.6238 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Put | | | 841.84610 | 859.860 | 16.47 | 0.3762 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Call | | | 1,584.68320 | 1,555.269 | 16.54 | 0.6106 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Put | | | 889.68320 | 908.269 | 16.54 | 0.3894 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Call | | | 1,690.44720 | 1,659.888 | 16.40 | 0.6369 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Call | | | 5,017.99050 | 4,999.532 | 16.33 | 0.8439 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Put | | | 494.99050 | 491.532 | 16.33 | 0.1561 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Call | | | 5,173.12250 | 5,155.012 | 16.28 | 0.8549 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Put | | | 450.12250 | 447.012 | 16.28 | 0.1451 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Call | | | 5,095.19620 | 5,076.913 | 16.30 | 0.8495 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Put | | | 472.19620 | 468.913 | 16.30 | 0.1505 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Future | | | 1.77650 | | 1.77290 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Future | | | 1.80570 | | 1.80200 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Future | | | 1.83350 | | 1.82980 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Future | | | 2.02860 | | 2.02130 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.77 | Call | | | 490.07980 | 503.496 | 16.98 | 0.5352 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.77 | Put | | | 461.07980 | 438.496 | 16.98 | 0.4648 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.78 | Call | | | 446.81930 | 457.707 | 17.10 | 0.5016 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.78 | Put | | | 517.81930 | 492.707 | 17.10 | 0.4984 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.76 | Call | | | 536.72740 | 552.724 | 16.85 | 0.5692 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.76 | Put | | | 407.72740 | 387.724 | 16.85 | 0.4308 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.74 | Call | | | 1,104.35990 | 1,123.705 | 16.72 | 0.6563 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.74 | Put | | | 484.35990 | 466.705 | 16.72 | 0.3437 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.75 | Call | | | 1,049.03580 | 1,067.291 | 16.81 | 0.6357 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.75 | Put | | | 529.03580 | 510.291 | 16.81 | 0.3643 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.73 | Call | | | 1,161.92840 | 1,182.373 | 16.62 | 0.6768 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.73 | Put | | | 441.92840 | 425.373 | 16.62 | 0.3232 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Call | | | 1,344.83640 | 1,363.340 | 16.44 | 0.6460 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Put | | | 646.83640 | 628.340 | 16.44 | 0.3540 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Call | | | 1,292.79150 | 1,310.490 | 16.55 | 0.6295 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Put | | | 694.79150 | 675.490 | 16.55 | 0.3705 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Call | | | 1,398.71370 | 1,418.035 | 16.34 | 0.6625 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Put | | | 600.71370 | 583.035 | 16.34 | 0.3375 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Put | | | 604.43760 | 587.665 | 16.76 | 0.2132 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Call | | | 3,247.85350 | 3,305.648 | 16.80 | 0.7786 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Put | | | 634.85350 | 619.648 | 16.80 | 0.2214 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Call | | | 3,179.23460 | 3,238.672 | 16.85 | 0.7703 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Put | | | 666.23460 | 652.672 | 16.85 | 0.2297 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Call | | | 3,317.43760 | 3,373.665 | 16.76 | 0.7868 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 18/12/2017 | Foreign Exchange Future | | | 0.13240 | | 0.13230 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 19/03/2018 | Foreign Exchange Future | | | 0.13120 | | 0.13160 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.13170 | | 0.13110 | | | 0.0000 | 0.00 | 0 | 1,145 |
| KES / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.12400 | | 0.12400 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,145 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,145 |
| NOK/R | On | 18/12/2017 | Foreign Exchange Future | | | 1.73670 | | 1.73820 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 19/03/2018 | Foreign Exchange Future | | | 1.76640 | | 1.76760 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 18/06/2018 | Foreign Exchange Future | | | 1.79590 | | 1.79700 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.92190 | | 1.92180 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NOK/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NOK/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 9.63080 | | 9.61850 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 9.75720 | | 9.74440 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 9.88230 | | 9.86820 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.87070 | | 10.83910 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Call | | | 177.36000 | 176.930 | 16.90 | 0.4031 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Put | | | 368.86000 | 356.130 | 16.90 | 0.5969 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Call | | | 174.03980 | 173.574 | 16.93 | 0.3973 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Put | | | 375.53980 | 362.774 | 16.93 | 0.6027 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Call | | | 180.73430 | 180.343 | 16.87 | 0.4089 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Put | | | 362.23430 | 349.543 | 16.87 | 0.5911 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.45 | Call | | | 568.49210 | 573.285 | 16.51 | 0.6397 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.45 | Put | | | 274.09210 | 266.085 | 16.51 | 0.3603 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.46 | Call | | | 562.79920 | 567.497 | 16.51 | 0.6359 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.46 | Put | | | 278.39920 | 270.297 | 16.51 | 0.3641 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.44 | Call | | | 574.22540 | 579.117 | 16.50 | 0.6436 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.44 | Put | | | 269.82540 | 261.917 | 16.50 | 0.3564 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Call | | | 530.67010 | 534.778 | 16.17 | 0.5391 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Put | | | 502.47010 | 492.478 | 16.17 | 0.4609 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Call | | | 526.16700 | 530.224 | 16.18 | 0.5360 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Put | | | 507.96700 | 497.924 | 16.18 | 0.4640 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Call | | | 535.20440 | 539.366 | 16.16 | 0.5422 | 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 | 18/06/2018 | Foreign Exchange Option | 9.83 | Put | | | 497.00440 | 487.066 | 16.16 | 0.4578 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Call | | | 1,359.28020 | 1,380.013 | 15.44 | 0.7128 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Put | | | 440.18020 | 429.313 | 15.44 | 0.2872 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Call | | | 1,353.35640 | 1,374.011 | 15.45 | 0.7110 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Put | | | 444.25640 | 433.311 | 15.45 | 0.2890 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Call | | | 1,365.22540 | 1,386.035 | 15.43 | 0.7146 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Put | | | 436.12540 | 425.335 | 15.43 | 0.2854 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Future | | | 1.32960 | | 1.32890 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Future | | | 1.33990 | | 1.34210 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.34930 | | 1.35480 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.46220 | | 1.46180 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.30 | Call | | | 289.00000 | 296.000 | | 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 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.31 | Call | | | 189.00000 | 196.000 | | 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 | | | 89.00000 | 96.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.32 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.30 | Call | | | 421.00000 | 399.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.30 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.31 | Call | | | 321.00000 | 299.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.31 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.32 | Call | | | 221.00000 | 199.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.32 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.32 | Call | | | 348.00000 | 293.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.32 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.33 | Call | | | 248.00000 | 193.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.31 | Call | | | 448.00000 | 393.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.31 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Call | | | 1,418.00000 | 1,422.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Call | | | 1,318.00000 | 1,322.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Call | | | 1,518.00000 | 1,522.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | 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 | 18/12/2017 | Foreign Exchange Future | | | 1.32080 | | 1.32130 | | | 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 |
|-----------------------------------|---------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| QUANTO £On | 19/03/2018 | Foreign Exchange Future | | | 1.32470 | | 1.32530 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £On | 18/06/2018 | Foreign Exchange Future | | | 1.32850 | | 1.32910 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO €On | 18/12/2017 | Foreign Exchange Future | | | 1.17800 | | 1.18280 | | | 0.0000 | 0.00 | 0 | 45 |
| QUANTO €On | 19/03/2018 | Foreign Exchange Future | | | 1.18460 | | 1.18940 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO €On | 18/06/2018 | Foreign Exchange Future | | | 1.19140 | | 1.19620 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | 0.00 | 0 | 45 |
| Total QUANTO € / \$ | | | | | | | | | | | 0.00 | 0 | 45 |
| RAIN | On 18/12/2017 | Foreign Exchange Future | | | 24,444.04000 | | 24,469.00000 | | | 0.0000 | 0.00 | 0 | 0 |
| RAIN | On 19/03/2018 | Foreign Exchange Future | | | 24,843.20000 | | 24,867.77000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On 18/12/2017 | Foreign Exchange Future | | | 10.16570 | | 10.16260 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On 19/03/2018 | Foreign Exchange Future | | | 10.32410 | | 10.32210 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On 18/06/2018 | Foreign Exchange Future | | | 10.48200 | | 10.47890 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On 14/06/2019 | Foreign Exchange Future | | | 11.61680 | | 11.60800 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On 18/12/2017 | Foreign Exchange Option | 9.81 | Call | | | 454.48830 | 453.931 | 15.02 | 0.7372 | 0.00 | 0 | 0 |
| SGD / R | On 18/12/2017 | Foreign Exchange Option | 9.81 | Put | | | 101.88830 | 98.231 | 15.02 | 0.2628 | 0.00 | 0 | 0 |
| SGD / R | On 18/12/2017 | Foreign Exchange Option | 9.82 | Call | | | 447.56420 | 446.963 | 15.04 | 0.7314 | 0.00 | 0 | 0 |
| SGD / R | On 18/12/2017 | Foreign Exchange Option | 9.82 | Put | | | 104.96420 | 101.263 | 15.04 | 0.2686 | 0.00 | 0 | 0 |
| SGD / R | On 18/12/2017 | Foreign Exchange Option | 9.80 | Call | | | 461.47560 | 460.961 | 15.01 | 0.7430 | 0.00 | 0 | 0 |
| SGD / R | On 18/12/2017 | Foreign Exchange Option | 9.80 | Put | | | 98.87560 | 95.261 | 15.01 | 0.2570 | 0.00 | 0 | 0 |
| SGD / R | On 19/03/2018 | Foreign Exchange Option | 9.96 | Call | | | 603.18870 | 603.292 | 15.38 | 0.6615 | 0.00 | 0 | 0 |
| SGD / R | On 19/03/2018 | Foreign Exchange Option | 9.96 | Put | | | 241.08870 | 239.192 | 15.38 | 0.3385 | 0.00 | 0 | 0 |
| SGD / R | On 19/03/2018 | Foreign Exchange Option | 9.97 | Call | | | 597.28610 | 597.363 | 15.40 | 0.6576 | 0.00 | 0 | 0 |
| SGD / R | On 19/03/2018 | Foreign Exchange Option | 9.97 | Put | | | 245.18610 | 243.263 | 15.40 | 0.3424 | 0.00 | 0 | 0 |
| SGD / R | On 19/03/2018 | Foreign Exchange Option | 9.95 | Call | | | 609.13060 | 609.264 | 15.37 | 0.6654 | 0.00 | 0 | 0 |
| SGD / R | On 19/03/2018 | Foreign Exchange Option | 9.95 | Put | | | 237.03060 | 235.164 | 15.37 | 0.3346 | 0.00 | 0 | 0 |
| SGD / R | On 18/06/2018 | Foreign Exchange Option | 10.10 | Call | | | 709.46160 | 710.036 | 14.97 | 0.6434 | 0.00 | 0 | 0 |
| SGD / R | On 18/06/2018 | Foreign Exchange Option | 10.10 | Put | | | 330.56160 | 328.036 | 14.97 | 0.3566 | 0.00 | 0 | 0 |
| SGD / R | On 18/06/2018 | Foreign Exchange Option | 10.11 | Call | | | 703.92150 | 704.473 | 14.98 | 0.6403 | 0.00 | 0 | 0 |
| SGD / R | On 18/06/2018 | Foreign Exchange Option | 10.11 | Put | | | 335.02150 | 332.473 | 14.98 | 0.3597 | 0.00 | 0 | 0 |
| SGD / R | On 18/06/2018 | Foreign Exchange Option | 10.09 | Call | | | 715.03590 | 715.633 | 14.95 | 0.6466 | 0.00 | 0 | 0 |
| SGD / R | On 18/06/2018 | Foreign Exchange Option | 10.09 | Put | | | 326.13590 | 323.633 | 14.95 | 0.3534 | 0.00 | 0 | 0 |
| SGD / R | On 14/06/2019 | Foreign Exchange Option | 10.00 | Call | | | 1,870.71890 | 1,877.038 | 15.08 | 0.8086 | 0.00 | 0 | 0 |
| SGD / R | On 14/06/2019 | Foreign Exchange Option | 10.00 | Put | | | 262.71890 | 260.238 | 15.08 | 0.1914 | 0.00 | 0 | 0 |
| SGD / R | On 14/06/2019 | Foreign Exchange Option | 10.01 | Call | | | 1,863.25200 | 1,869.546 | 15.08 | 0.8071 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Put | | | 265.25200 | 262.746 | 15.08 | 0.1929 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Call | | | 1,878.20260 | 1,884.545 | 15.07 | 0.8100 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Put | | | 260.20260 | 257.745 | 15.07 | 0.1900 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Future | | | 3.66950 | | 3.69940 | | | 0.0000 | 0.00 | 0 | 4,775 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Future | | | 3.62590 | | 3.66070 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Future | | | 3.58360 | | 3.61610 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Future | | | 3.59730 | | 3.63670 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 4,775 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.74 | Call | | | 61.99940 | 50.508 | 13.98 | 0.3744 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.74 | Put | | | 102.59940 | 121.008 | 13.98 | 0.6256 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.75 | Call | | | 58.23220 | 47.290 | 14.02 | 0.3566 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.75 | Put | | | 108.83220 | 127.790 | 14.02 | 0.6434 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.73 | Call | | | 65.95420 | 53.900 | 13.94 | 0.3927 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.73 | Put | | | 96.55420 | 114.400 | 13.94 | 0.6073 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.52 | Call | | | 213.67080 | 188.483 | 14.23 | 0.6456 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.52 | Put | | | 72.97080 | 82.583 | 14.23 | 0.3544 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.53 | Call | | | 207.00350 | 182.242 | 14.21 | 0.6340 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.53 | Put | | | 76.30350 | 86.342 | 14.21 | 0.3660 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.51 | Call | | | 220.44600 | 194.841 | 14.25 | 0.6571 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.51 | Put | | | 69.74600 | 78.941 | 14.25 | 0.3429 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Call | | | 151.84610 | 136.001 | 14.71 | 0.4529 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Put | | | 195.74610 | 212.401 | 14.71 | 0.5471 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Call | | | 147.72530 | 132.228 | 14.73 | 0.4440 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Put | | | 201.62530 | 218.628 | 14.73 | 0.5560 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Call | | | 156.05810 | 139.863 | 14.69 | 0.4620 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Put | | | 189.95810 | 206.263 | 14.69 | 0.5380 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Call | | | 349.25100 | 326.997 | 15.79 | 0.5826 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Put | | | 232.55100 | 249.697 | 15.79 | 0.4174 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Call | | | 344.13840 | 322.083 | 15.80 | 0.5771 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Put | | | 237.43840 | 254.783 | 15.80 | 0.4229 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Call | | | 339.08250 | 317.227 | 15.80 | 0.5716 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Put | | | 242.38250 | 259.927 | 15.80 | 0.4284 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 4,775 |
| ZMW / R | On | 18/12/2017 | Foreign Exchange Future | | | 1.39430 | | 1.39270 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 19/03/2018 | Foreign Exchange Future | | | 1.37720 | | 1.37560 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.36260 | | 1.36020 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.21640 | | 1.21640 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------|----------------|------------------|---------------|
| Total ZMW / R Future | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | 943 056 845.70 | 67,821 | 1,814,707 |
| Total Options | | | | | | | | | 12 876 688.00 | 80,000 | 3,738,962 |
| Grand Total: | | | | | | | | | 955,933,533.70 | 147,821 | 5,553,669 |