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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/03/2017

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 13/03/2017 Foreign Exchange Future | | | 12.99190 | | 12.98700 | | | 0.0000 | 810,304,803.00 | 62,370 | 360,550 |
| \$ / R On 16/03/2017 Foreign Exchange Future | | | 12.99650 | | 12.99160 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 17/03/2017 Foreign Exchange Future | | | 12.99870 | | 12.99380 | | | 0.0000 | 0.00 | 0 | 3,634 |
| \$ / R On 29/03/2017 Foreign Exchange Future | | | 13.02790 | | 13.02280 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 31/03/2017 Foreign Exchange Future | | | 13.03230 | | 13.02730 | | | 0.0000 | 9,904,548.00 | 760 | 6,652 |
| \$ / R On 03/04/2017 Foreign Exchange Future | | | 13.03910 | | 13.03400 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 11/04/2017 Foreign Exchange Future | | | 13.05700 | | 13.05180 | | | 0.0000 | 0.00 | 0 | 40 |
| \$ / R On 12/04/2017 Foreign Exchange Future | | | 13.05920 | | 13.05410 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/04/2017 Foreign Exchange Future | | | 13.06150 | | 13.05630 | | | 0.0000 | 0.00 | 0 | 722 |
| \$ / R On 18/04/2017 Foreign Exchange Future | | | 13.07270 | | 13.06750 | | | 0.0000 | 0.00 | 0 | 1,450 |
| \$ / R On 21/04/2017 Foreign Exchange Future | | | 13.07940 | | 13.07420 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 25/04/2017 Foreign Exchange Future | | | 13.08840 | | 13.08320 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 28/04/2017 Foreign Exchange Future | | | 13.09510 | | 13.08990 | | | 0.0000 | 916,657.00 | 70 | 2,067 |
| \$ / R On 04/05/2017 Foreign Exchange Future | | | 13.10860 | | 13.10330 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 11/05/2017 Foreign Exchange Future | | | 13.12420 | | 13.11910 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 26/05/2017 Foreign Exchange Future | | | 13.15780 | | 13.15290 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 19/06/2017 Foreign Exchange Future | | | 13.21180 | | 13.20740 | | | 0.0000 | 666,773,122.40 | 50,468 | 303,656 |
| \$ / R On 28/06/2017 Foreign Exchange Future | | | 13.23210 | | 13.22790 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 30/06/2017 Foreign Exchange Future | | | 13.23670 | | 13.23250 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 12/07/2017 Foreign Exchange Future | | | 13.26390 | | 13.25990 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 21/07/2017 Foreign Exchange Future | | | 13.28420 | | 13.28040 | | | 0.0000 | 0.00 | 0 | 70 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|----------------|
| \$ / R | On | 25/07/2017 | Foreign Exchange Future | | | 13.29330 | | 13.28950 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Future | | | 13.29780 | | 13.29410 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2017 | Foreign Exchange Future | | | 13.30690 | | 13.30320 | | | 0.0000 | 0.00 | 0 | 2,274 |
| \$ / R | On | 11/08/2017 | Foreign Exchange Future | | | 13.33180 | | 13.32830 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Future | | | 13.37260 | | 13.36940 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 13.41770 | | 13.41490 | | | 0.0000 | 0.00 | 0 | 19,375 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Future | | | 13.43790 | | 13.43530 | | | 0.0000 | 671,895.00 | 50 | 415 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Future | | | 13.49630 | | 13.49420 | | | 0.0000 | 0.00 | 0 | 334 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Future | | | 13.50530 | | 13.50330 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2017 | Foreign Exchange Future | | | 13.54340 | | 13.54180 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Future | | | 13.57710 | | 13.57580 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 13.62180 | | 13.62080 | | | 0.0000 | 217,948.80 | 16 | 16,670 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Future | | | 13.63070 | | 13.62980 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Future | | | 13.74850 | | 13.74840 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Future | | | 13.75300 | | 13.75290 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 13.82430 | | 13.82470 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Future | | | 13.90710 | | 13.90840 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Future | | | 13.94290 | | 13.94450 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Future | | | 13.95190 | | 13.95360 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 14.02800 | | 14.03050 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Future | | | 14.15330 | | 14.15700 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 14.23160 | | 14.23620 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Future | | | 14.35920 | | 14.36500 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 14.42860 | | 14.43510 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Future | | | 14.56510 | | 14.57300 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 14.63970 | | 14.64860 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 1,488,788,974.20 | 113,734 | 718,679 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Call | | | 0.02700 | 0.060 | 38.28 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Put | | | 2,363.02700 | 2,358.160 | 38.28 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Call | | | 0.02640 | 0.059 | 38.36 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Put | | | 2,373.02640 | 2,368.159 | 38.36 | 0.9996 | 0.00 | 0 | 7,160 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Call | | | 0.02770 | 0.062 | 38.20 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Put | | | 2,353.02770 | 2,348.162 | 38.20 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Put | | | 8,433.00000 | 8,428.100 | 71.11 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Call | | | 0.00000 | 0.000 | 71.11 | 0.0000 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Call | | | 0.40290 | 0.615 | 67.55 | 0.0019 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Put | | | 3,763.40290 | 3,758.715 | 67.55 | 0.9981 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | | 4,013.40960 | 4,008.718 | 71.11 | 0.9982 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | | 0.40960 | 0.618 | 71.11 | 0.0018 | 0.00 | 0 | 18,186 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.74 | Call | | | 0.02800 | 0.060 | 43.58 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.74 | Put | | | 2,753.02800 | 2,748.160 | 43.58 | 0.9997 | 0.00 | 0 | 3,200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.38 | Put | | | 6,393.00080 | 6,388.102 | 71.11 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.38 | Call | | | 0.00080 | 0.002 | 71.11 | 0.0000 | 0.00 | 0 | 3,200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.70 | Call | | | 0.02370 | 0.053 | 42.63 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.70 | Put | | | 2,713.02370 | 2,708.153 | 42.63 | 0.9997 | 0.00 | 0 | 6,370 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.00 | Put | | | 6,013.00230 | 6,008.105 | 71.11 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.00 | Call | | | 0.00230 | 0.005 | 71.11 | 0.0000 | 0.00 | 0 | 6,370 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.23 | Call | | | 0.03650 | 0.079 | 37.34 | 0.0005 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.23 | Put | | | 2,243.03650 | 2,238.179 | 37.34 | 0.9995 | 0.00 | 0 | 90 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.43 | Put | | | 5,443.01100 | 5,438.121 | 71.11 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.43 | Call | | | 0.01100 | 0.021 | 71.11 | 0.0001 | 0.00 | 0 | 90 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.44 | Put | | | 5,453.01070 | 5,448.120 | 71.11 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.44 | Call | | | 0.01070 | 0.020 | 71.11 | 0.0001 | 0.00 | 0 | 7,160 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.20 | Call | | | 788.68090 | 793.630 | 22.25 | 0.9868 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.20 | Put | | | 1.68090 | 1.730 | 22.25 | 0.0132 | 0.00 | 0 | 250 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.00 | Call | | | 98.20810 | 91.247 | 14.33 | 0.4901 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.00 | Put | | | 111.20810 | 99.347 | 14.33 | 0.5099 | 0.00 | 0 | 95,697 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.10 | Call | | | 1.15280 | 1.718 | 27.66 | 0.0110 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.10 | Put | | | 1,114.15280 | 1,109.818 | 27.66 | 0.9890 | 0.00 | 0 | 46,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.31 | Put | | | 4,323.19450 | 4,318.407 | 71.11 | 0.9990 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.31 | Call | | | 0.19450 | 0.307 | 71.11 | 0.0010 | 0.00 | 0 | 46,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.75 | Call | | | 3.74680 | 4.717 | 23.55 | 0.0312 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.75 | Put | | | 766.74680 | 762.817 | 23.55 | 0.9688 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.65 | Call | | | 0.19630 | 0.361 | 32.77 | 0.0023 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.65 | Put | | | 1,663.19630 | 1,658.461 | 32.77 | 0.9977 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.40 | Call | | | 0.45700 | 0.776 | 30.80 | 0.0049 | 0.00 | 0 | 7,300 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.40 | Put | | | 1,413.45700 | 1,408.876 | 30.80 | 0.9951 | 0.00 | 0 | 29,152 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.22 | Put | | | 3,233.13150 | 3,228.329 | 54.97 | 0.9991 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.22 | Call | | | 0.13150 | 0.229 | 54.97 | 0.0009 | 0.00 | 0 | 29,152 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.80 | Put | | | 2,813.03550 | 2,808.174 | 45.00 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.80 | Call | | | 0.03550 | 0.074 | 45.00 | 0.0004 | 0.00 | 0 | 180 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.30 | Call | | | 0.65390 | 1.074 | 30.01 | 0.0067 | 0.00 | 0 | 200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.30 | Put | | | 1,313.65390 | 1,309.174 | 30.01 | 0.9933 | 0.00 | 0 | 30,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.48 | Put | | | 2,493.01980 | 2,488.146 | 39.31 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.48 | Call | | | 0.01980 | 0.046 | 39.31 | 0.0003 | 0.00 | 0 | 30,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.24 | Put | | | 8,253.00000 | 8,248.100 | 71.11 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.24 | Call | | | 0.00000 | 0.000 | 71.11 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.50 | Call | | | 10.50110 | 11.216 | 20.52 | 0.0742 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.50 | Put | | | 523.50110 | 519.316 | 20.52 | 0.9258 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.50 | Call | | | 496.49030 | 500.832 | 19.74 | 0.9379 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.50 | Put | | | 9.49030 | 8.932 | 19.74 | 0.0621 | 0.00 | 0 | 2,250 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.50 | Put | | | 1,513.32310 | 1,508.667 | 31.59 | 0.9964 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.50 | Call | | | 0.32310 | 0.567 | 31.59 | 0.0036 | 0.00 | 0 | 25,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.70 | Put | | | 717.52470 | 713.668 | 22.96 | 0.9631 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.70 | Call | | | 4.52470 | 5.568 | 22.96 | 0.0369 | 0.00 | 0 | 1,603 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.00 | Put | | | 2,013.06800 | 2,008.239 | 35.53 | 0.9991 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.00 | Call | | | 0.06800 | 0.139 | 35.53 | 0.0009 | 0.00 | 0 | 1,206 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.50 | Put | | | 3,513.25040 | 3,508.503 | 61.62 | 0.9986 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.50 | Call | | | 0.25040 | 0.403 | 61.62 | 0.0014 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.44 | Put | | | 1,453.39730 | 1,448.784 | 31.12 | 0.9957 | 0.00 | 0 | 100 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.44 | Call | | | 0.39730 | 0.683 | 31.12 | 0.0043 | 0.00 | 0 | 100 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.25 | Call | | | 32.40450 | 30.491 | 17.42 | 0.1923 | 0.00 | 0 | 13,791 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.25 | Put | | | 295.40450 | 288.591 | 17.42 | 0.8077 | 0.00 | 0 | 100 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.00 | Call | | | 1.57450 | 2.234 | 26.49 | 0.0145 | 0.00 | 0 | 521 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.00 | Put | | | 1,014.57450 | 1,010.334 | 26.49 | 0.9855 | 0.00 | 0 | 11,320 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.00 | Put | | | 3,013.07070 | 3,008.233 | 49.75 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.00 | Call | | | 0.07070 | 0.133 | 49.75 | 0.0006 | 0.00 | 0 | 11,320 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.10 | Put | | | 2,113.05150 | 2,108.208 | 36.31 | 0.9993 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.10 | Call | | | 0.05150 | 0.108 | 36.31 | 0.0007 | 0.00 | 0 | 7,300 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.10 | Call | | | 63.66950 | 58.643 | 15.57 | 0.3427 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.10 | Put | | | 176.66950 | 166.743 | 15.57 | 0.6573 | 0.00 | 0 | 4,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.65 | Put | | | 668.49200 | 664.709 | 22.37 | 0.9562 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.65 | Call | | | 5.49200 | 6.609 | 22.37 | 0.0438 | 0.00 | 0 | 2,400 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.96 | Put | | | 1,973.07620 | 1,968.254 | 35.21 | 0.9990 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.96 | Call | | | 0.07620 | 0.154 | 35.21 | 0.0010 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.03 | Call | | | 86.42330 | 79.951 | 14.70 | 0.4420 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.03 | Put | | | 129.42330 | 118.051 | 14.70 | 0.5580 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.91 | Put | | | 1,923.08810 | 1,918.275 | 34.82 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.91 | Call | | | 0.08810 | 0.175 | 34.82 | 0.0011 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.50 | Put | | | 2,513.01890 | 2,508.144 | 39.47 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.50 | Call | | | 0.01890 | 0.044 | 39.47 | 0.0003 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.26 | Call | | | 30.96370 | 29.222 | 17.55 | 0.1849 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.26 | Put | | | 303.96370 | 297.322 | 17.55 | 0.8151 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.88 | Put | | | 1,893.09630 | 1,888.290 | 34.58 | 0.9988 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.88 | Call | | | 0.09630 | 0.190 | 34.58 | 0.0012 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.20 | Call | | | 40.66020 | 37.805 | 16.80 | 0.2337 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.20 | Put | | | 253.66020 | 245.905 | 16.80 | 0.7663 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.62 | Put | | | 1,633.21640 | 1,628.495 | 32.53 | 0.9975 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.62 | Call | | | 0.21640 | 0.395 | 32.53 | 0.0025 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.90 | Put | | | 915.19350 | 911.065 | 25.31 | 0.9806 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.90 | Call | | | 2.19350 | 2.965 | 25.31 | 0.0194 | 0.00 | 0 | 3,700 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.04 | Call | | | 82.78080 | 76.494 | 14.82 | 0.4266 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.04 | Put | | | 135.78080 | 124.594 | 14.82 | 0.5734 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.21 | Put | | | 1,223.83630 | 1,219.415 | 28.95 | 0.9917 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.21 | Call | | | 0.83630 | 1.315 | 28.95 | 0.0083 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.15 | Call | | | 50.94480 | 47.031 | 16.18 | 0.2835 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.15 | Put | | | 213.94480 | 205.131 | 16.18 | 0.7165 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.75 | Call | | | 271.86060 | 272.234 | 17.04 | 0.8082 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.75 | Put | | | 34.86060 | 30.334 | 17.04 | 0.1918 | 0.00 | 0 | 13,791 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.99 | Put | | | 1,004.62610 | 1,000.396 | 26.37 | 0.9851 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.99 | Call | | | 1.62610 | 2.296 | 26.37 | 0.0149 | 0.00 | 0 | 3,760 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.51 | Put | | | 1,523.31230 | 1,518.650 | 31.67 | 0.9965 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.51 | Call | | | 0.31230 | 0.550 | 31.67 | 0.0035 | 0.00 | 0 | 3,760 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.92 | Put | | | 935.04940 | 930.897 | 25.55 | 0.9817 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.92 | Call | | | 2.04940 | 2.797 | 25.55 | 0.0183 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.99 | Call | | | 103.59470 | 96.878 | 14.44 | 0.5068 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.99 | Put | | | 106.59470 | 94.978 | 14.44 | 0.4932 | 0.00 | 0 | 2,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.30 | Put | | | 338.81230 | 332.798 | 18.04 | 0.8418 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.30 | Call | | | 25.81230 | 24.698 | 18.04 | 0.1582 | 0.00 | 0 | 44,200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.05 | Call | | | 79.27430 | 73.182 | 14.95 | 0.4117 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.05 | Put | | | 142.27430 | 131.282 | 14.95 | 0.5883 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.92 | Call | | | 145.40350 | 140.698 | 15.19 | 0.6159 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.92 | Put | | | 78.40350 | 68.798 | 15.19 | 0.3841 | 0.00 | 0 | 5,400 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.65 | Call | | | 357.95720 | 360.468 | 18.12 | 0.8769 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.65 | Put | | | 20.95720 | 18.568 | 18.12 | 0.1231 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.70 | Call | | | 0.00000 | 315.636 | 17.58 | 0.8460 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.70 | Put | | | 0.00000 | 23.736 | 17.58 | 0.1540 | 5,934.08 | 250 | 250 |
| \$ / R | On | 16/03/2017 | Foreign Exchange Option | 13.92 | Put | | | 932.54200 | 928.511 | 22.74 | 0.9716 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2017 | Foreign Exchange Option | 13.92 | Call | | | 4.14200 | 5.011 | 22.74 | 0.0284 | 0.00 | 0 | 20,000 |
| \$ / R | On | 17/03/2017 | Foreign Exchange Option | 13.05 | Put | | | 176.08160 | 163.405 | 15.84 | 0.5545 | 0.00 | 0 | 25,000 |
| \$ / R | On | 17/03/2017 | Foreign Exchange Option | 13.05 | Call | | | 119.88160 | 112.105 | 15.84 | 0.4455 | 0.00 | 0 | 0 |
| \$ / R | On | 17/03/2017 | Foreign Exchange Option | 12.75 | Call | | | 302.78150 | 300.816 | 16.88 | 0.7598 | 0.00 | 0 | 0 |
| \$ / R | On | 17/03/2017 | Foreign Exchange Option | 12.75 | Put | | | 58.98150 | 52.116 | 16.88 | 0.2402 | 0.00 | 0 | 15,000 |
| \$ / R | On | 17/03/2017 | Foreign Exchange Option | 13.75 | Put | | | 764.57600 | 760.089 | 20.30 | 0.9511 | 0.00 | 0 | 0 |
| \$ / R | On | 17/03/2017 | Foreign Exchange Option | 13.75 | Call | | | 8.37600 | 8.789 | 20.30 | 0.0489 | 0.00 | 0 | 15,000 |
| \$ / R | On | 29/03/2017 | Foreign Exchange Option | 15.44 | Put | | | 2,417.95620 | 2,412.943 | 25.33 | 0.9965 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2017 | Foreign Exchange Option | 15.44 | Call | | | 0.75620 | 0.843 | 25.33 | 0.0035 | 0.00 | 0 | 60 |
| \$ / R | On | 29/03/2017 | Foreign Exchange Option | 13.50 | Put | | | 543.46660 | 534.338 | 17.19 | 0.7946 | 0.00 | 0 | 60 |
| \$ / R | On | 29/03/2017 | Foreign Exchange Option | 13.50 | Call | | | 66.26660 | 62.238 | 17.19 | 0.2054 | 0.00 | 0 | 0 |
| \$ / R | On | 31/03/2017 | Foreign Exchange Option | 14.62 | Put | | | 1,597.25140 | 1,592.068 | 21.00 | 0.9825 | 0.00 | 0 | 0 |
| \$ / R | On | 31/03/2017 | Foreign Exchange Option | 14.62 | Call | | | 4.55140 | 4.368 | 21.00 | 0.0175 | 0.00 | 0 | 0 |
| \$ / R | On | 03/04/2017 | Foreign Exchange Option | 13.14 | Put | | | 281.39320 | 274.146 | 15.49 | 0.5643 | 0.00 | 0 | 0 |
| \$ / R | On | 03/04/2017 | Foreign Exchange Option | 13.14 | Call | | | 175.39320 | 173.246 | 15.49 | 0.4357 | 0.00 | 0 | 0 |
| \$ / R | On | 03/04/2017 | Foreign Exchange Option | 13.08 | Call | | | 198.14740 | 196.287 | 15.25 | 0.4782 | 0.00 | 0 | 0 |
| \$ / R | On | 03/04/2017 | Foreign Exchange Option | 13.08 | Put | | | 244.14740 | 237.187 | 15.25 | 0.5218 | 0.00 | 0 | 15,400 |
| \$ / R | On | 03/04/2017 | Foreign Exchange Option | 13.23 | Put | | | 341.64180 | 334.075 | 15.85 | 0.6238 | 0.00 | 0 | 0 |
| \$ / R | On | 03/04/2017 | Foreign Exchange Option | 13.23 | Call | | | 145.64180 | 143.175 | 15.85 | 0.3762 | 0.00 | 0 | 15,400 |
| \$ / R | On | 11/04/2017 | Foreign Exchange Option | 13.94 | Put | | | 937.68180 | 930.136 | 18.31 | 0.8698 | 0.00 | 0 | 0 |
| \$ / R | On | 11/04/2017 | Foreign Exchange Option | 13.94 | Call | | | 49.48180 | 47.136 | 18.31 | 0.1302 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 17.02 | Put | | | 3,966.90930 | 3,962.288 | 31.11 | 0.9961 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 17.02 | Call | | | 1.00930 | 1.488 | 31.11 | 0.0039 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.95 | Call | | | 50.98390 | 48.684 | 18.34 | 0.1320 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.95 | Put | | | 946.88390 | 939.484 | 18.34 | 0.8680 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.78 | Put | | | 795.64810 | 788.393 | 17.83 | 0.8241 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.78 | Call | | | 69.74810 | 67.593 | 17.83 | 0.1759 | 0.00 | 0 | 2,000 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.66 | Put | | | 692.72420 | 685.618 | 17.45 | 0.7862 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.66 | Call | | | 86.82420 | 84.818 | 17.45 | 0.2138 | 0.00 | 0 | 1,269 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Option | 13.94 | Put | | | 938.36130 | 930.815 | 18.32 | 0.8614 | 0.00 | 0 | 0 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Option | 13.94 | Call | | | 54.66130 | 52.315 | 18.32 | 0.1386 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2017 | Foreign Exchange Option | 14.39 | Put | | | 1,353.25800 | 1,346.208 | 19.38 | 0.9233 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2017 | Foreign Exchange Option | 14.39 | Call | | | 30.75800 | 28.908 | 19.38 | 0.0767 | 0.00 | 0 | 0 |
| \$ / R | On | 21/04/2017 | Foreign Exchange Option | 14.31 | Put | | | 1,277.11080 | 1,269.650 | 19.20 | 0.9032 | 0.00 | 0 | 0 |
| \$ / R | On | 21/04/2017 | Foreign Exchange Option | 14.31 | Call | | | 41.31080 | 39.050 | 19.20 | 0.0968 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.06 | Put | | | 1,989.41250 | 1,983.791 | 20.37 | 0.9673 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.06 | Call | | | 12.61250 | 12.191 | 20.37 | 0.0327 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.80 | Call | | | 103.13370 | 101.131 | 17.66 | 0.2159 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.80 | Put | | | 819.93370 | 812.731 | 17.66 | 0.7841 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.50 | Call | | | 161.18730 | 159.513 | 16.71 | 0.3174 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.50 | Put | | | 577.98730 | 571.113 | 16.71 | 0.6826 | 0.00 | 0 | 60 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.69 | Put | | | 2,610.69590 | 2,605.532 | 21.38 | 0.9886 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.69 | Call | | | 3.89590 | 3.932 | 21.38 | 0.0114 | 0.00 | 0 | 60 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 16.67 | Put | | | 3,588.68240 | 3,584.594 | 26.54 | 0.9926 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 16.67 | Call | | | 1.88240 | 2.994 | 26.54 | 0.0074 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 14.10 | Call | | | 65.46560 | 63.222 | 18.49 | 0.1434 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 14.10 | Put | | | 1,082.26560 | 1,074.822 | 18.49 | 0.8566 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.00 | Call | | | 14.09500 | 13.585 | 20.27 | 0.0361 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.00 | Put | | | 1,930.89500 | 1,925.185 | 20.27 | 0.9639 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2017 | Foreign Exchange Option | 14.23 | Put | | | 1,200.21010 | 1,192.807 | 18.83 | 0.8716 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2017 | Foreign Exchange Option | 14.23 | Call | | | 60.11010 | 57.907 | 18.83 | 0.1284 | 0.00 | 0 | 0 |
| \$ / R | On | 04/05/2017 | Foreign Exchange Option | 13.65 | Put | | | 703.75410 | 696.929 | 17.11 | 0.7120 | 0.00 | 0 | 0 |
| \$ / R | On | 04/05/2017 | Foreign Exchange Option | 13.65 | Call | | | 157.05410 | 155.529 | 17.11 | 0.2880 | 0.00 | 0 | 1,500 |
| \$ / R | On | 11/05/2017 | Foreign Exchange Option | 13.52 | Put | | | 613.15580 | 605.834 | 16.73 | 0.6501 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2017 | Foreign Exchange Option | 13.52 | Call | | | 212.25580 | 210.034 | 16.73 | 0.3499 | 0.00 | 0 | 0 |
| \$ / R | On | 26/05/2017 | Foreign Exchange Option | 13.50 | Put | | | 617.99460 | 609.379 | 16.72 | 0.6137 | 0.00 | 0 | 60 |
| \$ / R | On | 26/05/2017 | Foreign Exchange Option | 13.50 | Call | | | 270.89460 | 267.179 | 16.72 | 0.3863 | 0.00 | 0 | 0 |
| \$ / R | On | 26/05/2017 | Foreign Exchange Option | 15.97 | Put | | | 2,835.77710 | 2,829.069 | 21.90 | 0.9670 | 0.00 | 0 | 0 |
| \$ / R | On | 26/05/2017 | Foreign Exchange Option | 15.97 | Call | | | 18.67710 | 16.869 | 21.90 | 0.0330 | 0.00 | 0 | 60 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.78 | Call | | | 46.56440 | 42.466 | 21.39 | 0.0670 | 0.00 | 0 | 19,880 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.78 | Put | | | 2,619.16440 | 2,610.666 | 21.39 | 0.9330 | 0.00 | 0 | 3,155 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 19.71 | Put | | | 6,503.28280 | 6,498.401 | 22.36 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 19.71 | Call | | | 0.68280 | 0.201 | 22.36 | 0.0005 | 0.00 | 0 | 3,155 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.89 | Call | | | 99.08820 | 94.583 | 19.74 | 0.1396 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Put | | | 2,360.65090 | 2,351.936 | 20.89 | 0.9166 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.39 | Call | | | 382.46720 | 378.568 | 16.32 | 0.4561 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Call | | | 57.57110 | 53.263 | 20.91 | 0.0828 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Put | | | 2,370.17110 | 2,361.463 | 20.91 | 0.9172 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Call | | | 57.09580 | 52.794 | 20.93 | 0.0821 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Put | | | 2,379.69580 | 2,370.994 | 20.93 | 0.9179 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Call | | | 58.05090 | 53.736 | 20.89 | 0.0834 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.69 | Call | | | 290.36670 | 286.264 | 17.06 | 0.3651 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.00 | Put | | | 1,882.48480 | 1,873.564 | 19.95 | 0.8726 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.00 | Call | | | 89.88480 | 85.364 | 19.95 | 0.1274 | 0.00 | 0 | 3,600 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.80 | Call | | | 659.77370 | 657.501 | 15.17 | 0.6670 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.80 | Put | | | 252.37370 | 245.701 | 15.17 | 0.3330 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.39 | Put | | | 565.06720 | 556.768 | 16.32 | 0.5439 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.26 | Call | | | 173.74210 | 169.467 | 18.44 | 0.2338 | 0.00 | 0 | 3,156 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.15 | Put | | | 2,021.43190 | 2,012.532 | 20.22 | 0.8876 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.15 | Call | | | 78.83190 | 74.332 | 20.22 | 0.1124 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.50 | Put | | | 638.28520 | 629.871 | 16.60 | 0.5790 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.50 | Call | | | 345.68520 | 341.671 | 16.60 | 0.4210 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.69 | Put | | | 772.96670 | 764.464 | 17.06 | 0.6349 | 0.00 | 0 | 250 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.20 | Call | | | 33.57090 | 27.003 | 21.75 | 0.0447 | 0.00 | 0 | 69,520 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.71 | Call | | | 714.35890 | 712.481 | 15.01 | 0.6996 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.71 | Put | | | 216.95890 | 210.681 | 15.01 | 0.3004 | 0.00 | 0 | 17,600 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.13 | Call | | | 194.94970 | 190.688 | 18.13 | 0.2592 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.13 | Put | | | 1,117.54970 | 1,108.888 | 18.13 | 0.7408 | 0.00 | 0 | 17,600 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.26 | Put | | | 1,226.34210 | 1,217.667 | 18.44 | 0.7662 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.85 | Call | | | 44.03540 | 40.000 | 21.52 | 0.0633 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.40 | Put | | | 2,256.25160 | 2,247.464 | 20.69 | 0.9087 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.40 | Call | | | 63.65160 | 59.264 | 20.69 | 0.0913 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.00 | Call | | | 219.04760 | 214.840 | 17.82 | 0.2872 | 0.00 | 0 | 500 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.00 | Put | | | 1,011.64760 | 1,003.040 | 17.82 | 0.7128 | 0.00 | 0 | 69,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.20 | Put | | | 3,026.17090 | 3,015.203 | 21.75 | 0.9553 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.50 | Call | | | 141.05460 | 136.841 | 19.02 | 0.1934 | 191,577.54 | 1,400 | 42,100 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.00 | Put | | | 2,831.73320 | 2,822.025 | 21.62 | 0.9454 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.00 | Call | | | 39.13320 | 33.825 | 21.62 | 0.0546 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.33 | Call | | | 163.39770 | 159.131 | 18.61 | 0.2212 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.33 | Put | | | 1,285.99770 | 1,277.331 | 18.61 | 0.7788 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.85 | Put | | | 2,686.63540 | 2,678.200 | 21.52 | 0.9367 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.10 | Call | | | 36.22430 | 30.228 | 21.68 | 0.0494 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.87 | Call | | | 246.40510 | 242.300 | 17.51 | 0.3179 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.87 | Put | | | 909.00510 | 900.500 | 17.51 | 0.6821 | 0.00 | 0 | 30,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.86 | Put | | | 2,696.28700 | 2,687.762 | 21.53 | 0.9373 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.86 | Call | | | 43.68700 | 39.562 | 21.53 | 0.0627 | 0.00 | 0 | 30,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.50 | Put | | | 1,433.65460 | 1,425.041 | 19.02 | 0.8066 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.05 | Put | | | 4,848.48960 | 4,840.775 | 22.36 | 0.9947 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.83 | Call | | | 255.53210 | 251.443 | 17.41 | 0.3279 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.83 | Put | | | 878.13210 | 869.643 | 17.41 | 0.6721 | 0.00 | 0 | 2,280 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.18 | Call | | | 186.47030 | 182.201 | 18.25 | 0.2492 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.18 | Put | | | 1,159.07030 | 1,150.401 | 18.25 | 0.7508 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.10 | Put | | | 2,928.82430 | 2,918.428 | 21.68 | 0.9506 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.73 | Call | | | 22.88070 | 14.777 | 22.09 | 0.0260 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Call | | | 198.46030 | 194.204 | 18.08 | 0.2633 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Put | | | 1,101.06030 | 1,092.404 | 18.08 | 0.7367 | 0.00 | 0 | 2,850 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Put | | | 3,084.69140 | 3,073.432 | 21.79 | 0.9579 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Call | | | 32.09140 | 25.232 | 21.79 | 0.0421 | 0.00 | 0 | 2,850 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.05 | Call | | | 5.88960 | 2.574 | 22.36 | 0.0053 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.50 | Put | | | 2,351.13660 | 2,342.413 | 20.87 | 0.9159 | 0.00 | 0 | 150 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.65 | Put | | | 5,445.36670 | 5,439.255 | 22.36 | 0.9977 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.65 | Call | | | 2.76670 | 1.055 | 22.36 | 0.0023 | 0.00 | 0 | 150 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.23 | Call | | | 178.39790 | 174.124 | 18.37 | 0.2395 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.23 | Put | | | 1,200.99790 | 1,192.324 | 18.37 | 0.7605 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.73 | Put | | | 3,545.48070 | 3,532.977 | 22.09 | 0.9740 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.89 | Put | | | 1,781.68820 | 1,772.783 | 19.74 | 0.8604 | 0.00 | 0 | 1,297 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.15 | Put | | | 4,947.80310 | 4,940.424 | 22.36 | 0.9953 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.15 | Call | | 5.20310 | 2.224 | 22.36 | 0.0047 | 0.00 | 0 | 1,297 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.00 | Call | | 549.87720 | 546.853 | 15.51 | 0.5935 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.00 | Put | | 342.47720 | 335.053 | 15.51 | 0.4065 | 0.00 | 0 | 69,520 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.50 | Call | | 58.53660 | 54.213 | 20.87 | 0.0841 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/06/2017 | Foreign Exchange Option | 13.50 | Put | | 645.45620 | 637.588 | 16.59 | 0.5679 | 0.00 | 0 | 60 |
| \$ / R | On | 28/06/2017 | Foreign Exchange Option | 13.50 | Call | | 373.35620 | 369.688 | 16.59 | 0.4321 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2017 | Foreign Exchange Option | 16.24 | Put | | 3,051.77300 | 3,039.907 | 21.62 | 0.9497 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2017 | Foreign Exchange Option | 16.24 | Call | | 39.67300 | 32.007 | 21.62 | 0.0503 | 0.00 | 0 | 60 |
| \$ / R | On | 30/06/2017 | Foreign Exchange Option | 13.70 | Put | | 786.81470 | 778.918 | 17.06 | 0.6222 | 0.00 | 0 | 0 |
| \$ / R | On | 30/06/2017 | Foreign Exchange Option | 13.70 | Call | | 319.31470 | 315.618 | 17.06 | 0.3778 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 17.98 | Put | | 4,735.02670 | 4,720.873 | 21.21 | 0.9911 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 17.98 | Call | | 14.92670 | 4.773 | 21.21 | 0.0089 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 13.95 | Call | | 287.27640 | 283.816 | 17.55 | 0.3316 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 13.95 | Put | | 977.37640 | 969.916 | 17.55 | 0.6684 | 0.00 | 0 | 1,000 |
| \$ / R | On | 21/07/2017 | Foreign Exchange Option | 14.56 | Put | | 1,475.68880 | 1,468.271 | 18.82 | 0.7706 | 0.00 | 0 | 0 |
| \$ / R | On | 21/07/2017 | Foreign Exchange Option | 14.56 | Call | | 196.08880 | 192.471 | 18.82 | 0.2294 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2017 | Foreign Exchange Option | 13.20 | Call | | 570.25910 | 567.985 | 15.89 | 0.5481 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2017 | Foreign Exchange Option | 13.20 | Put | | 480.75910 | 474.685 | 15.89 | 0.4519 | 0.00 | 0 | 2,000 |
| \$ / R | On | 25/07/2017 | Foreign Exchange Option | 14.30 | Put | | 1,256.44820 | 1,249.232 | 18.21 | 0.7227 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2017 | Foreign Exchange Option | 14.30 | Call | | 245.94820 | 242.532 | 18.21 | 0.2773 | 0.00 | 0 | 2,000 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Option | 16.53 | Put | | 3,292.47550 | 3,278.628 | 21.77 | 0.9376 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Option | 16.53 | Call | | 56.57550 | 46.428 | 21.77 | 0.0624 | 0.00 | 0 | 60 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Option | 13.50 | Put | | 663.38510 | 656.988 | 16.50 | 0.5379 | 0.00 | 0 | 60 |
| \$ / R | On | 27/07/2017 | Foreign Exchange Option | 13.50 | Call | | 457.48510 | 454.788 | 16.50 | 0.4621 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2017 | Foreign Exchange Option | 13.72 | Put | | 813.51940 | 807.031 | 16.94 | 0.5917 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2017 | Foreign Exchange Option | 13.72 | Call | | 396.71940 | 393.931 | 16.94 | 0.4083 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2017 | Foreign Exchange Option | 13.75 | Put | | 839.00580 | 832.972 | 16.97 | 0.5878 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2017 | Foreign Exchange Option | 13.75 | Call | | 417.30580 | 414.772 | 16.97 | 0.4122 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Option | 13.50 | Put | | 678.94520 | 673.840 | 16.39 | 0.5107 | 0.00 | 0 | 60 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Option | 13.50 | Call | | 548.34520 | 546.440 | 16.39 | 0.4893 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Option | 16.84 | Put | | 3,547.11200 | 3,536.105 | 22.29 | 0.9217 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2017 | Foreign Exchange Option | 16.84 | Call | | 76.51200 | 68.705 | 22.29 | 0.0783 | 0.00 | 0 | 60 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.75 | Call | | 970.23060 | 969.897 | 15.09 | 0.6977 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.75 | Put | | 305.33060 | 302.197 | 15.09 | 0.3023 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.76 | Call | | 511.55430 | 509.789 | 16.84 | 0.4431 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.76 | Put | | 856.65430 | 852.089 | 16.84 | 0.5569 | 0.00 | 0 | 960 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.40 | Put | | 3,096.63380 | 3,089.111 | 21.27 | 0.8875 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Put | | 4,043.64330 | 4,032.924 | 23.15 | 0.9257 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Call | | 78.29880 | 70.356 | 23.17 | 0.0740 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Put | | 4,053.39880 | 4,042.655 | 23.17 | 0.9260 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Call | | 78.79070 | 70.893 | 23.13 | 0.0746 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Put | | 4,033.89070 | 4,023.193 | 23.13 | 0.9254 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.50 | Call | | 603.08560 | 601.557 | 16.37 | 0.5035 | 0.00 | 0 | 5,480 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.00 | Put | | 2,718.87950 | 2,712.864 | 20.55 | 0.8636 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.00 | Call | | 133.77950 | 130.564 | 20.55 | 0.1364 | 0.00 | 0 | 3,680 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.00 | Put | | 3,674.13800 | 3,664.406 | 22.42 | 0.9134 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|---------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.00 | Call | | | 89.03800 | 82.106 | 22.42 | 0.0866 | 0.00 | 0 | 650 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Call | | | 78.54330 | 70.624 | 23.15 | 0.0743 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.47 | Put | | | 1,386.60230 | 1,381.437 | 18.20 | 0.6918 | 0.00 | 0 | 150 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.69 | Put | | | 1,566.88730 | 1,561.572 | 18.63 | 0.7248 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.69 | Call | | | 291.78730 | 289.272 | 18.63 | 0.2752 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.00 | Call | | | 829.86560 | 829.061 | 15.51 | 0.6314 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.00 | Put | | | 414.96560 | 411.361 | 15.51 | 0.3686 | 0.00 | 0 | 3,099 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.50 | Put | | | 688.18560 | 683.857 | 16.37 | 0.4965 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Call | | | 50.14180 | 44.239 | 23.19 | 0.0496 | 0.00 | 0 | 3,099 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.40 | Call | | | 642.58510 | 641.174 | 16.18 | 0.5280 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.40 | Put | | | 627.68510 | 623.474 | 16.18 | 0.4720 | 0.00 | 0 | 500 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.03 | Put | | | 3,703.21880 | 3,693.398 | 22.48 | 0.9145 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.03 | Call | | | 88.11880 | 81.098 | 22.48 | 0.0855 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.47 | Call | | | 331.50230 | 329.137 | 18.20 | 0.3082 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.22 | Put | | | 1,189.77520 | 1,184.836 | 17.71 | 0.6495 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.80 | Put | | | 3,480.71520 | 3,471.618 | 22.04 | 0.9058 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.80 | Call | | | 95.61520 | 89.318 | 22.04 | 0.0942 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Put | | | 986,585.10000 | 986,582.300 | 23.19 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Call | | | 0.00000 | 0.000 | 23.19 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Put | | | 4,635.24180 | 4,626.540 | 23.19 | 0.9504 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.40 | Call | | | 111.53380 | 106.811 | 21.27 | 0.1125 | 0.00 | 0 | 960 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.32 | Call | | | 362.29290 | 360.054 | 17.91 | 0.3330 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.32 | Put | | | 1,267.39290 | 1,262.354 | 17.91 | 0.6670 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.75 | Call | | | 514.79350 | 513.034 | 16.83 | 0.4453 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.75 | Put | | | 849.89350 | 845.334 | 16.83 | 0.5547 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.22 | Call | | | 384.67520 | 382.536 | 17.71 | 0.3505 | 0.00 | 0 | 0 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Option | 13.50 | Put | | | 692.82470 | 688.946 | 16.38 | 0.4906 | 0.00 | 0 | 60 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Option | 13.50 | Call | | | 628.12470 | 626.846 | 16.38 | 0.5094 | 0.00 | 0 | 0 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Option | 17.13 | Put | | | 3,787.43080 | 3,777.818 | 22.56 | 0.9123 | 0.00 | 0 | 0 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Option | 17.13 | Call | | | 92.73080 | 85.718 | 22.56 | 0.0877 | 0.00 | 0 | 60 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.81 | Put | | | 1,655.98550 | 1,652.241 | 18.69 | 0.7095 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.81 | Call | | | 340.18550 | 338.541 | 18.69 | 0.2905 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 17.45 | Put | | | 4,058.69950 | 4,050.189 | 23.01 | 0.9030 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 17.45 | Call | | | 111.99950 | 105.489 | 23.01 | 0.0970 | 0.00 | 0 | 60 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.50 | Put | | | 706.32600 | 703.918 | 16.39 | 0.4726 | 0.00 | 0 | 60 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.50 | Call | | | 709.62600 | 709.218 | 16.39 | 0.5274 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2017 | Foreign Exchange Option | 13.98 | Put | | | 1,020.85830 | 1,018.666 | 17.17 | 0.5603 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2017 | Foreign Exchange Option | 13.98 | Call | | | 582.65830 | 582.066 | 17.17 | 0.4397 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 13.50 | Put | | | 717.86110 | 716.849 | 16.38 | 0.4559 | 0.00 | 0 | 60 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 13.50 | Call | | | 793.66110 | 793.949 | 16.38 | 0.5441 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 17.74 | Put | | | 4,294.70180 | 4,287.108 | 23.15 | 0.8951 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 17.74 | Call | | | 130.50180 | 124.209 | 23.15 | 0.1049 | 0.00 | 0 | 60 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Call | | | 171.65590 | 166.473 | 22.33 | 0.1334 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Put | | | 3,850.85590 | 3,844.673 | 22.33 | 0.8666 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Call | | | 171.20010 | 165.995 | 22.35 | 0.1330 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Put | | | 3,860.40010 | 3,854.195 | 22.35 | 0.8670 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Call | | | 172.11400 | 166.953 | 22.31 | 0.1338 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Put | | | 3,841.31400 | 3,835.153 | 22.31 | 0.8662 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.12 | Put | | | 1,890.34070 | 1,888.264 | 18.93 | 0.7050 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.12 | Call | | | 391.14070 | 390.064 | 18.93 | 0.2950 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.21 | Call | | | 1,603.67240 | 1,606.158 | 14.92 | 0.8145 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.21 | Put | | | 192.87240 | 194.358 | 14.92 | 0.1855 | 0.00 | 0 | 18,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.00 | Call | | | 1,083.89590 | 1,085.259 | 15.60 | 0.6581 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.00 | Put | | | 463.09590 | 463.459 | 15.60 | 0.3419 | 0.00 | 0 | 2,580 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.50 | Call | | | 1,395.31210 | 1,397.089 | 15.14 | 0.7606 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.50 | Put | | | 274.51210 | 275.289 | 15.14 | 0.2394 | 0.00 | 0 | 2,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.12 | Call | | | 1,021.29480 | 1,022.508 | 15.79 | 0.6325 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.12 | Put | | | 520.49480 | 520.708 | 15.79 | 0.3675 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.23 | Call | | | 966.95340 | 968.020 | 15.96 | 0.6092 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.23 | Put | | | 576.15340 | 576.220 | 15.96 | 0.3908 | 0.00 | 0 | 20,403 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.24 | Put | | | 2,856.90170 | 2,853.419 | 20.42 | 0.8112 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.24 | Call | | | 237.70170 | 235.219 | 20.42 | 0.1888 | 0.00 | 0 | 20,403 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.00 | Put | | | 1,793.03230 | 1,791.165 | 18.77 | 0.6904 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.00 | Call | | | 413.83230 | 412.965 | 18.77 | 0.3096 | 0.00 | 0 | 2,580 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.00 | Call | | | 1,764.10520 | 1,769.304 | 14.78 | 0.8496 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.00 | Put | | | 143.30520 | 147.504 | 14.78 | 0.1504 | 0.00 | 0 | 20,403 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Call | | | 613.69240 | 613.706 | 17.39 | 0.4324 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Put | | | 1,142.89240 | 1,141.906 | 17.39 | 0.5676 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Put | | | 3,727.00220 | 3,721.100 | 22.09 | 0.8613 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Call | | | 177.80220 | 172.900 | 22.09 | 0.1387 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Put | | | 3,688.97960 | 3,683.164 | 22.02 | 0.8595 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Call | | | 179.77960 | 174.964 | 22.02 | 0.1405 | 0.00 | 0 | 34,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Call | | | 604.82320 | 604.814 | 17.44 | 0.4274 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Put | | | 1,164.02320 | 1,163.014 | 17.44 | 0.5726 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Put | | | 3,755.54770 | 3,749.579 | 22.15 | 0.8625 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Call | | | 176.34770 | 171.379 | 22.15 | 0.1375 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Call | | | 519.72010 | 519.381 | 17.96 | 0.3769 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Put | | | 1,398.92010 | 1,397.581 | 17.96 | 0.6231 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | | 4,566.35720 | 4,560.075 | 23.06 | 0.8996 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | | 127.15720 | 121.875 | 23.06 | 0.1004 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Call | | | 631.86660 | 631.939 | 17.30 | 0.4427 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Put | | | 1,101.06660 | 1,100.139 | 17.30 | 0.5573 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Call | | | 512.54170 | 512.169 | 18.01 | 0.3725 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Put | | | 1,421.74170 | 1,420.369 | 18.01 | 0.6275 | 0.00 | 0 | 22,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Put | | | 3,395.77590 | 3,390.712 | 21.45 | 0.8451 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Call | | | 196.57590 | 192.512 | 21.45 | 0.1549 | 0.00 | 0 | 22,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Call | | | 910.88990 | 911.792 | 16.15 | 0.5841 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Put | | | 640.08990 | 639.992 | 16.15 | 0.4159 | 0.00 | 0 | 52,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Call | | | 660.26350 | 660.419 | 17.16 | 0.4584 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Put | | | 1,039.46350 | 1,038.619 | 17.16 | 0.5416 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Put | | | 3,793.64300 | 3,787.586 | 22.22 | 0.8642 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Call | | | 174.44300 | 169.386 | 22.22 | 0.1358 | 0.00 | 0 | 33,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Call | | | 897.38810 | 898.248 | 16.19 | 0.5779 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Put | | | 656.58810 | 656.448 | 16.19 | 0.4221 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Put | | | 3,142.83330 | 3,138.520 | 20.96 | 0.8307 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Call | | | 213.63330 | 210.320 | 20.96 | 0.1693 | 0.00 | 0 | 52,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Call | | | 263.23470 | 260.978 | 20.10 | 0.2074 | 0.00 | 0 | 2,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Put | | | 2,642.43470 | 2,639.178 | 20.10 | 0.7926 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Put | | | 725.78180 | 725.715 | 16.38 | 0.4447 | 0.00 | 0 | 60 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Call | | | 855.58180 | 856.415 | 16.38 | 0.5553 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Put | | | 4,523.72400 | 4,517.449 | 23.02 | 0.8958 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Call | | | 133.52400 | 128.149 | 23.02 | 0.1042 | 0.00 | 0 | 60 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Option | 14.20 | Put | | | 1,179.92070 | 1,180.704 | 17.37 | 0.5429 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Option | 14.20 | Call | | | 728.32070 | 729.204 | 17.37 | 0.4571 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Option | 14.18 | Put | | | 1,166.09770 | 1,167.055 | 17.34 | 0.5387 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Option | 14.18 | Call | | | 738.99770 | 740.055 | 17.34 | 0.4613 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Put | | | 641.94190 | 644.191 | 16.05 | 0.3750 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Call | | | 1,166.64190 | 1,168.491 | 16.05 | 0.6250 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,324.31810 | 1,326.450 | 15.68 | 0.6792 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Put | | | 499.61810 | 502.150 | 15.68 | 0.3208 | 0.00 | 0 | 3,867 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Put | | | 2,133.83360 | 2,133.445 | 19.13 | 0.6837 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Put | | | 3,934.09040 | 3,929.717 | 22.08 | 0.8253 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Call | | | 498.53360 | 497.745 | 19.13 | 0.3163 | 0.00 | 0 | 3,867 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Call | | | 268.19230 | 263.400 | 22.10 | 0.1743 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Put | | | 3,943.49230 | 3,939.100 | 22.10 | 0.8257 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Call | | | 267.60050 | 262.782 | 22.12 | 0.1738 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Put | | | 3,952.90050 | 3,948.482 | 22.12 | 0.8262 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Call | | | 268.79040 | 264.017 | 22.08 | 0.1747 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Put | | | 2,408.52300 | 2,407.800 | 19.53 | 0.6959 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Call | | | 506.92300 | 504.900 | 19.53 | 0.3041 | 0.00 | 0 | 2,000 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Put | | | 1,762.96240 | 1,763.212 | 18.50 | 0.6123 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Call | | | 671.36240 | 670.312 | 18.50 | 0.3877 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Put | | | 1,329.40550 | 1,330.041 | 17.73 | 0.5285 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Call | | | 873.90550 | 872.941 | 17.73 | 0.4715 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Put | | | 1,262.31650 | 1,262.991 | 17.60 | 0.5129 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Call | | | 915.91650 | 914.891 | 17.60 | 0.4871 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Call | | | 1,253.89320 | 1,252.834 | 16.79 | 0.5958 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Put | | | 863.39320 | 864.834 | 16.79 | 0.4042 | 0.00 | 0 | 70,530 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Call | | | 375.05080 | 369.726 | 22.02 | 0.2096 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Put | | | 4,044.55080 | 4,041.726 | 22.02 | 0.7904 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Call | | | 374.34420 | 369.003 | 22.03 | 0.2091 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Put | | | 4,053.84420 | 4,051.003 | 22.03 | 0.7909 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Call | | | 375.76030 | 370.448 | 22.00 | 0.2100 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Put | | | 4,035.26030 | 4,032.448 | 22.00 | 0.7900 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Put | | | 1,486.00380 | 1,486.250 | 18.05 | 0.5167 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Call | | | 1,023.00380 | 1,019.550 | 18.05 | 0.4833 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Call | | | 1,029.56900 | 1,025.183 | 18.31 | 0.4703 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Put | | | 1,643.36900 | 1,643.583 | 18.31 | 0.5297 | 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 | 17/09/2018 | Foreign Exchange Option | 14.86 | Call | | | 1,026.48830 | 1,022.108 | 18.32 | 0.4692 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Put | | | 1,650.28830 | 1,650.508 | 18.32 | 0.5308 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Call | | | 1,023.42570 | 1,019.050 | 18.33 | 0.4681 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Put | | | 1,657.22570 | 1,657.450 | 18.33 | 0.5319 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Put | | | 1,647.66760 | 1,647.872 | 18.31 | 0.5100 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Call | | | 1,152.66760 | 1,147.072 | 18.31 | 0.4900 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Call | | | 1,154.14400 | 1,147.904 | 18.51 | 0.4787 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Put | | | 1,789.04400 | 1,789.304 | 18.51 | 0.5213 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 1,151.05530 | 1,144.814 | 18.52 | 0.4777 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Put | | | 1,795.95530 | 1,796.214 | 18.52 | 0.5223 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Call | | | 1,147.96900 | 1,141.734 | 18.53 | 0.4767 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Put | | | 1,802.86900 | 1,803.135 | 18.53 | 0.5233 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | | 1,803.19840 | 1,803.456 | 18.51 | 0.5044 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | | 1,276.19840 | 1,268.556 | 18.51 | 0.4956 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | | 1,285.66680 | 1,277.051 | 18.74 | 0.4863 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Put | | | 1,947.06680 | 1,947.351 | 18.74 | 0.5137 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | | 1,282.56220 | 1,273.955 | 18.74 | 0.4854 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | | 1,953.96220 | 1,954.255 | 18.74 | 0.5146 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | | 1,279.47510 | 1,270.876 | 18.75 | 0.4845 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | | 1,960.87510 | 1,961.176 | 18.75 | 0.5155 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 197,511.62 | 1,650 | 1,698,469 |
| Total \$ / R | | | | | | | | | | | | 1,488,986,485.82 | 115,384 | 2,417,148 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Future | | | 12.99190 | | 12.98700 | | | 0.0000 | 272,829.90 | 21 | 516 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Future | | | 13.21180 | | 13.20740 | | | 0.0000 | 0.00 | 0 | 39 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Future | | | 13.41770 | | 13.41490 | | | 0.0000 | 0.00 | 0 | 7 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Future | | | 13.62180 | | 13.62080 | | | 0.0000 | 0.00 | 0 | 3 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 272,829.90 | 21 | 565 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | | 40.95570 | 61.821 | 71.11 | 0.0018 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | | 401,340.95570 | 400,871.821 | 71.11 | 0.9982 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.01 | Call | | | 39.99900 | 60.462 | 71.11 | 0.0018 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.01 | Put | | | 402,339.99900 | 401,870.462 | 71.11 | 0.9982 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 16.99 | Call | | | 41.93430 | 63.209 | 71.11 | 0.0019 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 16.99 | Put | | | 400,341.93430 | 399,873.209 | 71.11 | 0.9981 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.38 | Call | | | 2,936.19600 | 2,202.157 | 21.86 | 0.0373 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.38 | Put | | | 320,196.19600 | 319,022.157 | 21.86 | 0.9627 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.39 | Call | | | 2,914.76890 | 2,177.313 | 21.87 | 0.0369 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.39 | Put | | | 321,174.76890 | 319,997.313 | 21.87 | 0.9631 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.37 | Call | | | 2,957.88440 | 2,227.337 | 21.86 | 0.0376 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.37 | Put | | | 319,217.88440 | 318,047.337 | 21.86 | 0.9624 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.15 | Call | | | 22,028.33670 | 21,735.691 | 19.33 | 0.2151 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.15 | Put | | | 195,538.33670 | 194,965.691 | 19.33 | 0.7849 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.16 | Call | | | 21,894.70930 | 21,601.299 | 19.34 | 0.2139 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.16 | Put | | | 196,404.70930 | 195,831.299 | 19.34 | 0.7861 | 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 | 18/09/2017 | Foreign Exchange Option | 15.14 | Call | | 22,162.88080 | 21,871.011 | 19.31 | 0.2162 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/09/2017 | Foreign Exchange Option | 15.14 | Put | | 194,672.88080 | 194,101.011 | 19.31 | 0.7838 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/12/2017 | Foreign Exchange Option | 13.75 | Call | | 74,673.47390 | 74,712.651 | 16.77 | 0.5044 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/12/2017 | Foreign Exchange Option | 13.75 | Put | | 87,593.47390 | 87,532.651 | 16.77 | 0.4956 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/12/2017 | Foreign Exchange Option | 13.76 | Call | | 74,304.87920 | 74,343.734 | 16.78 | 0.5025 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/12/2017 | Foreign Exchange Option | 13.76 | Put | | 88,224.87920 | 88,163.734 | 16.78 | 0.4975 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/12/2017 | Foreign Exchange Option | 13.74 | Call | | 75,043.52900 | 75,083.992 | 16.75 | 0.5063 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/12/2017 | Foreign Exchange Option | 13.74 | Put | | 86,963.52900 | 86,903.992 | 16.75 | 0.4937 | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | 272,829.90 | 21 | 565 |
| £ / R | On 13/03/2017 | Foreign Exchange Future | | | 15.81730 | 15.92970 | | | 0.0000 | | 66,527,563.80 | 4,206 | 60,942 |
| £ / R | On 31/03/2017 | Foreign Exchange Future | | | 15.87270 | 15.98560 | | | 0.0000 | | 0.00 | 0 | 270 |
| £ / R | On 13/04/2017 | Foreign Exchange Future | | | 15.91670 | 16.02930 | | | 0.0000 | | 0.00 | 0 | 61 |
| £ / R | On 25/04/2017 | Foreign Exchange Future | | | 15.95390 | 16.06690 | | | 0.0000 | | 0.00 | 0 | 204 |
| £ / R | On 28/04/2017 | Foreign Exchange Future | | | 15.96320 | 16.07620 | | | 0.0000 | | 0.00 | 0 | 97 |
| £ / R | On 19/06/2017 | Foreign Exchange Future | | | 16.12680 | 16.24170 | | | 0.0000 | | 7,482,835.20 | 464 | 25,431 |
| £ / R | On 18/09/2017 | Foreign Exchange Future | | | 16.42160 | 16.54080 | | | 0.0000 | | 0.00 | 0 | 462 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | | 16.72030 | 16.84510 | | | 0.0000 | | 0.00 | 0 | 5,788 |
| Total £ / R Future | | | | | | | | | | | 74,010,399.00 | 4,670 | 93,255 |
| £ / R | On 13/03/2017 | Foreign Exchange Option | 23.75 | Call | | 0.00000 | 0.000 | 61.45 | 0.0000 | | 0.00 | 0 | 0 |
| £ / R | On 13/03/2017 | Foreign Exchange Option | 23.75 | Put | | 7,820.30000 | 7,932.700 | 61.45 | 1.0000 | | 0.00 | 0 | 0 |
| £ / R | On 13/03/2017 | Foreign Exchange Option | 23.76 | Call | | 0.00000 | 0.000 | 61.45 | 0.0000 | | 0.00 | 0 | 0 |
| £ / R | On 13/03/2017 | Foreign Exchange Option | 23.76 | Put | | 7,830.30000 | 7,942.700 | 61.45 | 1.0000 | | 0.00 | 0 | 0 |
| £ / R | On 13/03/2017 | Foreign Exchange Option | 23.74 | Call | | 0.00000 | 0.000 | 61.45 | 0.0000 | | 0.00 | 0 | 0 |
| £ / R | On 13/03/2017 | Foreign Exchange Option | 23.74 | Put | | 7,810.30000 | 7,922.700 | 61.45 | 1.0000 | | 0.00 | 0 | 0 |
| £ / R | On 13/03/2017 | Foreign Exchange Option | 19.00 | Put | | 3,070.56550 | 3,182.835 | 43.65 | 0.9994 | | 0.00 | 0 | 0 |
| £ / R | On 13/03/2017 | Foreign Exchange Option | 19.00 | Call | | 0.26550 | 0.135 | 43.65 | 0.0006 | | 0.00 | 0 | 600 |
| £ / R | On 13/03/2017 | Foreign Exchange Option | 21.00 | Put | | 5,070.33760 | 5,182.757 | 61.45 | 0.9998 | | 0.00 | 0 | 0 |
| £ / R | On 13/03/2017 | Foreign Exchange Option | 21.00 | Call | | 0.03760 | 0.057 | 61.45 | 0.0002 | | 0.00 | 0 | 1,200 |
| £ / R | On 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | 1,084.22300 | 1,189.947 | 29.86 | 0.9688 | | 0.00 | 0 | 0 |
| £ / R | On 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | 13.92300 | 7.247 | 29.86 | 0.0312 | | 0.00 | 0 | 0 |
| £ / R | On 13/03/2017 | Foreign Exchange Option | 18.50 | Put | | 2,570.84400 | 2,682.979 | 40.04 | 0.9988 | | 0.00 | 0 | 0 |
| £ / R | On 13/03/2017 | Foreign Exchange Option | 18.50 | Call | | 0.54400 | 0.279 | 40.04 | 0.0012 | | 0.00 | 0 | 0 |
| £ / R | On 31/03/2017 | Foreign Exchange Option | 18.18 | Call | | 14.83900 | 11.414 | 27.12 | 0.0276 | | 0.00 | 0 | 0 |
| £ / R | On 31/03/2017 | Foreign Exchange Option | 18.18 | Put | | 2,209.23900 | 2,318.714 | 27.12 | 0.9724 | | 0.00 | 0 | 0 |
| £ / R | On 13/04/2017 | Foreign Exchange Option | 17.03 | Put | | 1,139.84590 | 1,229.517 | 23.02 | 0.8122 | | 0.00 | 0 | 0 |
| £ / R | On 13/04/2017 | Foreign Exchange Option | 17.03 | Call | | 139.14590 | 116.217 | 23.02 | 0.1878 | | 0.00 | 0 | 0 |
| £ / R | On 25/04/2017 | Foreign Exchange Option | 23.98 | Put | | 7,913.51700 | 8,026.388 | 33.55 | 0.9994 | | 0.00 | 0 | 0 |
| £ / R | On 25/04/2017 | Foreign Exchange Option | 23.98 | Call | | 0.41700 | 0.288 | 33.55 | 0.0006 | | 0.00 | 0 | 0 |
| £ / R | On 28/04/2017 | Foreign Exchange Option | 17.00 | Put | | 1,133.05230 | 1,218.431 | 22.25 | 0.7603 | | 0.00 | 0 | 0 |
| £ / R | On 28/04/2017 | Foreign Exchange Option | 17.00 | Call | | 209.25230 | 181.631 | 22.25 | 0.2397 | | 0.00 | 0 | 0 |
| £ / R | On 19/06/2017 | Foreign Exchange Option | 24.02 | Call | | 1.75310 | 1.563 | 25.90 | 0.0025 | | 0.00 | 0 | 0 |
| £ / R | On 19/06/2017 | Foreign Exchange Option | 24.02 | Put | | 7,780.05310 | 7,894.763 | 25.90 | 0.9975 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.03 | Call | | | 1.73540 | 1.547 | 25.90 | 0.0024 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.03 | Put | | | 7,790.03540 | 7,904.747 | 25.90 | 0.9976 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.04 | Call | | | 1.71800 | 1.532 | 25.90 | 0.0024 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.04 | Put | | | 7,800.01800 | 7,914.732 | 25.90 | 0.9976 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 17.99 | Call | | | 486.12660 | 454.681 | 21.15 | 0.3040 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 17.99 | Put | | | 1,935.32660 | 2,023.081 | 21.15 | 0.6960 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Call | | | 483.98670 | 452.675 | 21.16 | 0.3029 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Put | | | 1,943.18670 | 2,031.075 | 21.16 | 0.6971 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.01 | Call | | | 481.86130 | 450.679 | 21.17 | 0.3018 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.01 | Put | | | 1,951.06130 | 2,039.080 | 21.17 | 0.6982 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Call | | | 54.15880 | 48.526 | 24.26 | 0.0366 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Put | | | 8,349.05880 | 8,468.226 | 24.26 | 0.9634 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Call | | | 53.91340 | 48.303 | 24.26 | 0.0364 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Put | | | 8,358.81340 | 8,478.003 | 24.26 | 0.9636 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Call | | | 53.66910 | 48.080 | 24.26 | 0.0363 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Put | | | 8,368.56910 | 8,487.780 | 24.26 | 0.9637 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 1,800 |
| Total £ / R | | | | | | | | | | | | 74,010,399.00 | 4,670 | 95,055 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Future | | | 0.11393 | | 0.11413 | | | 0.0000 | 0.00 | 0 | 60 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Future | | | 0.11640 | | 0.11661 | | | 0.0000 | 0.00 | 0 | 3,761 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Future | | | 0.11877 | | 0.11900 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Future | | | 0.12121 | | 0.12146 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 3,821 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.15 | Call | | | 0.00140 | 0.029 | 58.49 | 0.0001 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.15 | Put | | | 3,587.30140 | 3,607.129 | 58.49 | 0.9999 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.16 | Call | | | 0.00000 | 0.001 | 58.49 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.16 | Put | | | 4,587.30000 | 4,607.101 | 58.49 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.14 | Call | | | 0.13570 | 0.856 | 58.49 | 0.0034 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.14 | Put | | | 2,587.43570 | 2,607.956 | 58.49 | 0.9966 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.16 | Put | | | 4,343.06150 | 4,362.397 | 22.32 | 0.9955 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.17 | Call | | | 0.76020 | 0.335 | 22.32 | 0.0009 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.17 | Put | | | 5,340.26020 | 5,360.835 | 22.32 | 0.9991 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.15 | Call | | | 14.88570 | 9.397 | 22.32 | 0.0193 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.15 | Put | | | 3,354.38570 | 3,369.897 | 22.32 | 0.9807 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.16 | Call | | | 3.56150 | 1.897 | 22.32 | 0.0045 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.16 | Call | | | 39.98430 | 34.789 | 22.93 | 0.0451 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.16 | Put | | | 4,140.18430 | 4,157.990 | 22.93 | 0.9549 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.17 | Call | | | 16.37850 | 13.771 | 22.93 | 0.0199 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.17 | Put | | | 5,116.57850 | 5,136.971 | 22.93 | 0.9801 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.15 | Call | | | 92.63430 | 83.157 | 22.93 | 0.0953 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.15 | Put | | | 3,192.83430 | 3,206.357 | 22.93 | 0.9047 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.12 | Call | | | 884.76160 | 862.839 | 18.83 | 0.5570 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.12 | Put | | | 738.96160 | 742.239 | 18.83 | 0.4430 | 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 | 0.13 | Call | | | 542.63580 | 524.029 | 20.23 | 0.3815 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.13 | Put | | | 1,396.83580 | 1,403.429 | 20.23 | 0.6185 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.11 | Call | | | 1,405.26270 | 1,387.105 | 16.84 | 0.7659 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.11 | Put | | | 259.46270 | 266.505 | 16.84 | 0.2341 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 3,821 |
| € / R | On | 13/03/2017 | Foreign Exchange Future | | | 13.72910 | | 13.76990 | | | 0.0000 | 18,657,846.90 | 1,359 | 79,895 |
| € / R | On | 15/03/2017 | Foreign Exchange Future | | | 13.73490 | | 13.77570 | | | 0.0000 | 109,879.20 | 8 | 8 |
| € / R | On | 31/03/2017 | Foreign Exchange Future | | | 13.78230 | | 13.82350 | | | 0.0000 | 0.00 | 0 | 9 |
| € / R | On | 13/04/2017 | Foreign Exchange Future | | | 13.82470 | | 13.86530 | | | 0.0000 | 0.00 | 0 | 45 |
| € / R | On | 19/06/2017 | Foreign Exchange Future | | | 14.02820 | | 14.07040 | | | 0.0000 | 3,885,811.40 | 277 | 90,360 |
| € / R | On | 18/09/2017 | Foreign Exchange Future | | | 14.31570 | | 14.36120 | | | 0.0000 | 1,431,570.00 | 100 | 1,837 |
| € / R | On | 18/12/2017 | Foreign Exchange Future | | | 14.61010 | | 14.65950 | | | 0.0000 | 0.00 | 0 | 15 |
| € / R | On | 19/03/2018 | Foreign Exchange Future | | | 14.90980 | | 14.95980 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 24,085,107.50 | 1,744 | 172,169 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.69 | Put | | | 4,920.16520 | 4,961.002 | 69.74 | 0.9997 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 14.80 | Put | | | 1,031.84200 | 1,071.793 | 23.54 | 0.9933 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 14.80 | Call | | | 1.74200 | 0.893 | 23.54 | 0.0067 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 17.17 | Put | | | 3,400.20420 | 3,441.065 | 53.73 | 0.9993 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 17.17 | Call | | | 0.10420 | 0.165 | 53.73 | 0.0007 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 16.00 | Put | | | 2,230.14070 | 2,270.946 | 34.57 | 0.9997 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.69 | Call | | | 0.06520 | 0.102 | 69.74 | 0.0003 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 16.00 | Call | | | 0.04070 | 0.046 | 34.57 | 0.0003 | 0.00 | 0 | 680 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 13.69 | Call | | | 170.54780 | 118.773 | 13.97 | 0.5668 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 13.69 | Put | | | 90.64780 | 79.673 | 13.97 | 0.4332 | 0.00 | 0 | 1,000 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 14.30 | Call | | | 11.98570 | 6.137 | 18.69 | 0.0457 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 14.30 | Put | | | 542.08570 | 577.037 | 18.69 | 0.9543 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.70 | Call | | | 0.06360 | 0.099 | 69.74 | 0.0003 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.70 | Put | | | 4,930.16360 | 4,971.000 | 69.74 | 0.9997 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.71 | Call | | | 0.06200 | 0.097 | 69.74 | 0.0003 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.71 | Put | | | 4,940.16200 | 4,980.997 | 69.74 | 0.9997 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2017 | Foreign Exchange Option | 15.06 | Put | | | 1,285.55460 | 1,325.934 | 24.22 | 0.9946 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2017 | Foreign Exchange Option | 15.06 | Call | | | 1.25460 | 0.834 | 24.22 | 0.0054 | 0.00 | 0 | 0 |
| € / R | On | 31/03/2017 | Foreign Exchange Option | 15.22 | Put | | | 1,402.79970 | 1,442.565 | 18.69 | 0.9797 | 0.00 | 0 | 0 |
| € / R | On | 31/03/2017 | Foreign Exchange Option | 15.22 | Call | | | 6.29970 | 4.865 | 18.69 | 0.0203 | 0.00 | 0 | 0 |
| € / R | On | 13/04/2017 | Foreign Exchange Option | 14.80 | Put | | | 979.02060 | 1,011.511 | 16.73 | 0.8949 | 0.00 | 0 | 0 |
| € / R | On | 13/04/2017 | Foreign Exchange Option | 14.80 | Call | | | 44.32060 | 36.211 | 16.73 | 0.1051 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Call | | | 440.38710 | 411.793 | 15.07 | 0.4872 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Put | | | 479.98710 | 493.593 | 15.07 | 0.5128 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.20 | Call | | | 3.43470 | 3.599 | 23.16 | 0.0066 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.19 | Put | | | 5,123.08020 | 5,165.446 | 23.16 | 0.9933 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.20 | Put | | | 5,133.03470 | 5,175.399 | 23.16 | 0.9934 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.18 | Call | | | 3.52630 | 3.693 | 23.16 | 0.0068 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.18 | Put | | | 5,113.12630 | 5,155.493 | 23.16 | 0.9932 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Put | | | 2,245.43810 | 2,279.478 | 18.83 | 0.9220 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Call | | | 55.83810 | 47.678 | 18.83 | 0.0780 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.19 | Call | | | 3.48020 | 3.646 | 23.16 | 0.0067 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.48 | Put | | | 5,152.50560 | 5,192.586 | 21.98 | 0.9669 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.46 | Call | | | 34.23300 | 28.747 | 21.98 | 0.0336 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.46 | Put | | | 5,133.03300 | 5,173.047 | 21.98 | 0.9664 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.47 | Call | | | 33.96840 | 28.515 | 21.98 | 0.0333 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.47 | Put | | | 5,142.76840 | 5,182.815 | 21.98 | 0.9667 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.48 | Call | | | 33.70560 | 28.286 | 21.98 | 0.0331 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | | 3,592.29210 | 3,634.629 | 20.80 | 0.8553 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Call | | | 191.43580 | 184.386 | 20.83 | 0.1444 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Put | | | 3,601.93580 | 3,644.286 | 20.83 | 0.8556 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Call | | | 192.14750 | 185.075 | 20.78 | 0.1451 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Put | | | 3,582.64750 | 3,624.975 | 20.78 | 0.8549 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Call | | | 46.73500 | 43.333 | 23.12 | 0.0388 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Put | | | 6,797.23500 | 6,843.233 | 23.12 | 0.9612 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | | 191.79210 | 184.729 | 20.80 | 0.1447 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Call | | | 1,007.59370 | 975.930 | 15.69 | 0.5418 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Put | | | 897.79370 | 916.130 | 15.69 | 0.4582 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Call | | | 1,003.44360 | 971.853 | 15.70 | 0.5401 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Put | | | 903.64360 | 922.053 | 15.70 | 0.4599 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Call | | | 999.31710 | 967.794 | 15.72 | 0.5385 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Put | | | 909.51710 | 927.994 | 15.72 | 0.4615 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 1,680 |
| Total € / R | | | | | | | | | | | | 24,085,107.50 | 1,744 | 173,849 |
| AUS\$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 9.85860 | | 9.86890 | | | 0.0000 | 49,293.00 | 5 | 22,241 |
| AUS\$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 10.00680 | | 10.01800 | | | 0.0000 | 0.00 | 0 | 7,655 |
| AUS\$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 10.14720 | | 10.16000 | | | 0.0000 | 0.00 | 0 | 225 |
| AUS\$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 10.28770 | | 10.30220 | | | 0.0000 | 0.00 | 0 | 3 |
| Total AUS\$ / R Future | | | | | | | | | | | | 49,293.00 | 5 | 30,124 |
| AUS\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.95 | Call | | | 0.03660 | 0.068 | 44.94 | 0.0005 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.95 | Put | | | 2,081.13660 | 2,091.468 | 44.94 | 0.9995 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.96 | Call | | | 0.03840 | 0.071 | 45.25 | 0.0005 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.96 | Put | | | 2,091.13840 | 2,101.471 | 45.25 | 0.9995 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.94 | Call | | | 0.03480 | 0.066 | 44.62 | 0.0005 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.94 | Put | | | 2,071.13480 | 2,081.466 | 44.62 | 0.9995 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.07 | Call | | | 6.25780 | 7.821 | 17.26 | 0.0234 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.07 | Put | | | 2,058.25780 | 2,071.021 | 17.26 | 0.9766 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.05 | Call | | | 6.31370 | 7.894 | 17.16 | 0.0237 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.05 | Put | | | 2,038.31370 | 2,051.094 | 17.16 | 0.9763 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.06 | Call | | | 6.28540 | 7.857 | 17.21 | 0.0235 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.06 | Put | | | 2,048.28540 | 2,061.057 | 17.21 | 0.9765 | 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 | 18/09/2017 | Foreign Exchange Option | 12.17 | Put | | | 2,044.82770 | 2,052.667 | 15.61 | 0.9378 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.18 | Call | | | 34.45680 | 29.505 | 15.62 | 0.0615 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.18 | Put | | | 2,054.45680 | 2,062.305 | 15.62 | 0.9385 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.19 | Call | | | 34.09040 | 29.148 | 15.63 | 0.0608 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.19 | Put | | | 2,064.09040 | 2,071.948 | 15.63 | 0.9392 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.17 | Call | | | 34.82770 | 29.867 | 15.61 | 0.0622 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Call | | | 106.36050 | 102.587 | 14.94 | 0.1534 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Put | | | 1,684.16050 | 1,694.887 | 14.94 | 0.8466 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Call | | | 108.23480 | 104.454 | 14.91 | 0.1559 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Put | | | 1,666.03480 | 1,676.754 | 14.91 | 0.8441 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Call | | | 107.29410 | 103.515 | 14.93 | 0.1547 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Put | | | 1,675.09410 | 1,685.815 | 14.93 | 0.8453 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 49,293.00 | 5 | 30,124 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Future | | | 9.68050 | | 9.70230 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Future | | | 9.85670 | | 9.87870 | | | 0.0000 | 0.00 | 0 | 20 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Future | | | 10.02420 | | 10.04810 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Future | | | 10.19260 | | 10.21910 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 20 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.74 | Call | | | 0.27870 | 0.462 | 72.49 | 0.0018 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.74 | Put | | | 3,037.97870 | 3,059.962 | 72.49 | 0.9982 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.75 | Call | | | 0.27000 | 0.449 | 72.49 | 0.0018 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.75 | Put | | | 3,047.97000 | 3,069.948 | 72.49 | 0.9982 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.73 | Call | | | 0.28770 | 0.475 | 72.49 | 0.0019 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.73 | Put | | | 3,027.98770 | 3,049.975 | 72.49 | 0.9981 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.74 | Call | | | 14.92870 | 12.361 | 17.61 | 0.0349 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.74 | Put | | | 1,876.22870 | 1,895.661 | 17.61 | 0.9651 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.75 | Call | | | 14.69280 | 12.149 | 17.62 | 0.0343 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.75 | Put | | | 1,885.99280 | 1,905.449 | 17.62 | 0.9657 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.73 | Call | | | 15.16920 | 12.578 | 17.59 | 0.0354 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.73 | Put | | | 1,866.46920 | 1,885.878 | 17.59 | 0.9646 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.29 | Call | | | 108.28310 | 102.423 | 16.12 | 0.1709 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.29 | Put | | | 1,350.18310 | 1,368.223 | 16.12 | 0.8291 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.30 | Call | | | 107.14770 | 101.305 | 16.13 | 0.1693 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.30 | Put | | | 1,359.04770 | 1,377.105 | 16.13 | 0.8307 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.28 | Call | | | 109.43140 | 103.555 | 16.10 | 0.1726 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.28 | Put | | | 1,341.33140 | 1,359.355 | 16.10 | 0.8274 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.54 | Call | | | 368.69750 | 359.813 | 14.08 | 0.4181 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.54 | Put | | | 689.59750 | 707.213 | 14.08 | 0.5819 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.55 | Call | | | 365.54070 | 356.730 | 14.10 | 0.4153 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.55 | Put | | | 696.44070 | 714.130 | 14.10 | 0.5847 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.53 | Call | | | 371.88520 | 362.926 | 14.06 | 0.4210 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.53 | Put | | | 682.78520 | 700.326 | 14.06 | 0.5790 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 20 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Future | | | 12.78210 | | 12.86390 | | | 0.0000 | 0.00 | 0 | 1,356 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Future | | | 13.07660 | | 13.16170 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Future | | | 13.36250 | | 13.45170 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Future | | | 13.65670 | | 13.75040 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 1,356 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.06 | Call | | | 0.18100 | 0.242 | 70.27 | 0.0008 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.06 | Put | | | 4,196.28100 | 4,278.142 | 70.27 | 0.9992 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.07 | Call | | | 0.17650 | 0.237 | 70.27 | 0.0008 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.07 | Put | | | 4,206.27650 | 4,288.137 | 70.27 | 0.9992 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.05 | Call | | | 0.18560 | 0.248 | 70.27 | 0.0008 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.05 | Put | | | 4,186.28560 | 4,268.148 | 70.27 | 0.9992 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.88 | Call | | | 23.92560 | 24.741 | 20.63 | 0.0437 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.88 | Put | | | 2,742.22560 | 2,828.141 | 20.63 | 0.9563 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.89 | Call | | | 24.03670 | 24.821 | 20.69 | 0.0437 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.89 | Put | | | 2,752.33670 | 2,838.221 | 20.69 | 0.9563 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.87 | Call | | | 23.81480 | 24.660 | 20.56 | 0.0437 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.87 | Put | | | 2,732.11480 | 2,818.060 | 20.56 | 0.9563 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.39 | Call | | | 177.79850 | 161.932 | 19.07 | 0.1726 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.39 | Put | | | 2,116.09850 | 2,189.432 | 19.07 | 0.8274 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.40 | Call | | | 176.64320 | 160.882 | 19.08 | 0.1716 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.40 | Put | | | 2,124.94320 | 2,198.382 | 19.08 | 0.8284 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.38 | Call | | | 178.96200 | 162.992 | 19.05 | 0.1736 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.38 | Put | | | 2,107.26200 | 2,180.492 | 19.05 | 0.8264 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.03 | Call | | | 691.05160 | 646.070 | 16.77 | 0.4572 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.03 | Put | | | 970.65160 | 1,019.370 | 16.77 | 0.5428 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.04 | Call | | | 687.57090 | 642.794 | 16.79 | 0.4554 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.04 | Put | | | 977.17090 | 1,026.094 | 16.79 | 0.5446 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.02 | Call | | | 694.55530 | 649.370 | 16.76 | 0.4591 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.02 | Put | | | 964.15530 | 1,012.670 | 16.76 | 0.5409 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 1,356 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.88270 | | 1.88280 | | | 0.0000 | 0.00 | 0 | 10 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Future | | | 1.89790 | | 1.89870 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Future | | | 1.91240 | | 1.91310 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Future | | | 1.92690 | | 1.92770 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 10 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.48 | Call | | | 0.29980 | 0.584 | 70.08 | 0.0013 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.48 | Put | | | 5,972.29980 | 5,973.584 | 70.08 | 0.9987 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.49 | Call | | | 0.25150 | 0.498 | 70.08 | 0.0011 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.49 | Put | | | 6,072.25150 | 6,073.498 | 70.08 | 0.9989 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.50 | Call | | | 0.21070 | 0.424 | 70.08 | 0.0009 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.50 | Put | | | 6,172.21070 | 6,173.423 | 70.08 | 0.9991 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.26 | Call | | | 39.49280 | 30.660 | 18.40 | 0.0419 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.26 | Put | | | 3,652.49280 | 3,651.660 | 18.40 | 0.9581 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.24 | Call | | | 45.89120 | 36.785 | 18.27 | 0.0494 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.24 | Put | | | 3,458.89120 | 3,457.785 | 18.27 | 0.9506 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.25 | Call | | | 42.56370 | 33.584 | 18.33 | 0.0455 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.25 | Put | | | 3,555.56370 | 3,554.584 | 18.33 | 0.9545 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.15 | Call | | | 250.73470 | 246.963 | 17.35 | 0.1949 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.15 | Put | | | 2,619.73470 | 2,622.963 | 17.35 | 0.8051 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.16 | Call | | | 238.92150 | 235.158 | 17.45 | 0.1866 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.16 | Put | | | 2,707.92150 | 2,711.158 | 17.45 | 0.8134 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.14 | Call | | | 263.20950 | 259.436 | 17.24 | 0.2035 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.14 | Put | | | 2,532.20950 | 2,535.436 | 17.24 | 0.7965 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.94 | Put | | | 1,085.05730 | 1,089.784 | 14.99 | 0.4939 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.95 | Call | | | 920.67150 | 917.644 | 15.04 | 0.4909 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.95 | Put | | | 1,143.67150 | 1,148.644 | 15.04 | 0.5091 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.96 | Call | | | 882.61910 | 879.769 | 15.12 | 0.4759 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.96 | Put | | | 1,205.61910 | 1,210.769 | 15.12 | 0.5241 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.94 | Call | | | 962.05730 | 958.784 | 14.99 | 0.5061 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 10 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Future | | | 1.89070 | | 1.89130 | | | 0.0000 | 0.00 | 0 | 362 |
| Total CNH/R Future | | | | | | | | | | | | 0.00 | 0 | 362 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.96 | Call | | | 214.44270 | 206.819 | 15.79 | 0.2908 | 0.00 | 0 | 0 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.96 | Put | | | 901.44270 | 899.819 | 15.79 | 0.7092 | 0.00 | 0 | 0 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.97 | Call | | | 192.45880 | 185.186 | 15.96 | 0.2657 | 0.00 | 0 | 0 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.97 | Put | | | 979.45880 | 978.186 | 15.96 | 0.7343 | 0.00 | 0 | 0 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.98 | Call | | | 172.63050 | 165.717 | 16.13 | 0.2423 | 0.00 | 0 | 0 |
| CNH/R | On | 02/05/2017 | Foreign Exchange Option | 1.98 | Put | | | 1,059.63050 | 1,058.717 | 16.13 | 0.7577 | 0.00 | 0 | 0 |
| Total CNH/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH/R | | | | | | | | | | | | 0.00 | 0 | 362 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.85140 | | 1.85710 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Future | | | 1.89280 | | 1.89890 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.26 | Call | | | 0.32470 | 0.443 | 51.15 | 0.0013 | 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 | 13/03/2017 | Foreign Exchange Option | 2.26 | Put | | | 4,029.32470 | 4,086.443 | 51.15 | 0.9987 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.27 | Call | | | 0.38760 | 0.522 | 52.91 | 0.0015 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.27 | Put | | | 4,129.38760 | 4,186.522 | 52.91 | 0.9985 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.28 | Call | | | 0.45780 | 0.610 | 54.68 | 0.0017 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.28 | Put | | | 4,229.45780 | 4,286.610 | 54.68 | 0.9983 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.18 | Call | | | 72.64260 | 64.894 | 18.25 | 0.0806 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.18 | Put | | | 2,883.64260 | 2,936.894 | 18.25 | 0.9194 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.16 | Call | | | 80.23370 | 69.624 | 17.65 | 0.0878 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.16 | Put | | | 2,691.23370 | 2,741.624 | 17.65 | 0.9122 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.17 | Call | | | 76.29420 | 67.166 | 17.95 | 0.0841 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.17 | Put | | | 2,787.29420 | 2,839.166 | 17.95 | 0.9159 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Future | | | 1.67330 | | 1.67300 | | | 0.0000 | 0.00 | 0 | 15,930 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Future | | | 1.70360 | | 1.70340 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Future | | | 1.73170 | | 1.73170 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Future | | | 1.75870 | | 1.75880 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 15,930 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.15 | Call | | | 0.60830 | 1.050 | 68.47 | 0.0025 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.15 | Put | | | 4,770.60830 | 4,768.050 | 68.47 | 0.9975 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.16 | Call | | | 0.50050 | 0.878 | 68.47 | 0.0021 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.16 | Put | | | 4,870.50050 | 4,867.878 | 68.47 | 0.9979 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.14 | Call | | | 0.53210 | 0.929 | 66.57 | 0.0023 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.14 | Put | | | 4,670.53210 | 4,667.929 | 66.57 | 0.9977 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.96 | Call | | | 98.59740 | 96.098 | 20.59 | 0.1110 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.96 | Put | | | 2,664.59740 | 2,660.098 | 20.59 | 0.8890 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.97 | Call | | | 92.78540 | 90.284 | 20.77 | 0.1047 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.97 | Put | | | 2,758.78540 | 2,754.284 | 20.77 | 0.8953 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.98 | Call | | | 87.38780 | 84.891 | 20.95 | 0.0988 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.98 | Put | | | 2,853.38780 | 2,848.891 | 20.95 | 0.9012 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.95 | Call | | | 275.11530 | 279.756 | 19.05 | 0.2168 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.95 | Put | | | 2,458.11530 | 2,462.756 | 19.05 | 0.7832 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.96 | Call | | | 261.75840 | 266.299 | 19.16 | 0.2078 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.96 | Put | | | 2,544.75840 | 2,549.299 | 19.16 | 0.7922 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.94 | Call | | | 288.16640 | 292.771 | 18.91 | 0.2259 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.94 | Put | | | 2,371.16640 | 2,375.771 | 18.91 | 0.7741 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.77 | Call | | | 955.20780 | 956.914 | 16.26 | 0.5110 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.77 | Put | | | 1,067.20780 | 1,069.914 | 16.26 | 0.4890 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.78 | Call | | | 917.61190 | 919.911 | 16.39 | 0.4958 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.78 | Put | | | 1,129.61190 | 1,132.911 | 16.39 | 0.5042 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.76 | Call | | | 994.36990 | 995.480 | 16.14 | 0.5264 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.76 | Put | | | 1,006.36990 | 1,008.480 | 16.14 | 0.4736 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 15,930 |
| KES / R | On | 13/03/2017 | Foreign Exchange Future | | | 0.12650 | | 0.12650 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 19/06/2017 | Foreign Exchange Future | | | 0.12610 | | 0.12620 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/09/2017 | Foreign Exchange Future | | | 0.12580 | | 0.12530 | | | 0.0000 | 0.00 | 0 | 1,382 |
| KES / R | On | 18/12/2017 | Foreign Exchange Future | | | 0.12520 | | 0.12500 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,382 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,382 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 9.06120 | | 9.10430 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 9.19170 | | 9.23530 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 9.31540 | | 9.36060 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 9.43880 | | 9.48540 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.09 | Call | | | 0.04280 | 0.105 | 48.82 | 0.0007 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.09 | Put | | | 1,985.74280 | 2,028.905 | 48.82 | 0.9993 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.10 | Call | | | 0.04490 | 0.109 | 49.17 | 0.0007 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.10 | Put | | | 1,995.74490 | 2,038.909 | 49.17 | 0.9993 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.11 | Call | | | 0.04700 | 0.113 | 49.51 | 0.0007 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.11 | Put | | | 2,005.74700 | 2,048.913 | 49.51 | 0.9993 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.95 | Call | | | 8.40440 | 8.962 | 16.89 | 0.0289 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.95 | Put | | | 1,723.10440 | 1,767.262 | 16.89 | 0.9711 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.96 | Call | | | 8.23000 | 8.813 | 16.92 | 0.0285 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.96 | Put | | | 1,732.93000 | 1,777.113 | 16.92 | 0.9715 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.94 | Call | | | 8.58250 | 9.115 | 16.86 | 0.0294 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.94 | Put | | | 1,713.28250 | 1,757.415 | 16.86 | 0.9706 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.58 | Put | | | 1,294.97710 | 1,332.179 | 15.10 | 0.8639 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.59 | Call | | | 74.66240 | 66.706 | 15.12 | 0.1346 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.59 | Put | | | 1,304.06240 | 1,341.305 | 15.12 | 0.8654 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.57 | Call | | | 76.50560 | 68.464 | 15.09 | 0.1377 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.57 | Put | | | 1,285.90560 | 1,323.064 | 15.09 | 0.8623 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.58 | Call | | | 75.57710 | 67.579 | 15.10 | 0.1361 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Put | | | 874.28520 | 893.195 | 20.57 | 0.5458 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Call | | | 555.11640 | 527.526 | 20.55 | 0.4518 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Put | | | 879.71640 | 898.726 | 20.55 | 0.5482 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Call | | | 550.56950 | 523.082 | 20.53 | 0.4495 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Put | | | 885.16950 | 904.282 | 20.53 | 0.5505 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Call | | | 559.68520 | 531.995 | 20.57 | 0.4542 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| PULA / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.24970 | | 1.24920 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Future | | | 1.26580 | | 1.26540 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Future | | | 1.27880 | | 1.27780 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Future | | | 1.29390 | | 1.29420 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.43 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.43 | Put | | | 1,808.00000 | 1,803.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.44 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.44 | Put | | | 1,908.00000 | 1,903.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.42 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.42 | Put | | | 1,708.00000 | 1,703.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.38 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.38 | Put | | | 1,146.00000 | 1,142.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.39 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.39 | Put | | | 1,246.00000 | 1,242.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.40 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.40 | Put | | | 1,346.00000 | 1,342.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Option | 1.37 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Option | 1.37 | Put | | | 922.00000 | 912.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Option | 1.38 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Option | 1.38 | Put | | | 1,022.00000 | 1,012.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Option | 1.36 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Option | 1.36 | Put | | | 822.00000 | 812.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.32 | Put | | | 258.00000 | 261.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.30 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.30 | Put | | | 58.00000 | 61.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.31 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.31 | Put | | | 158.00000 | 161.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.32 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO £ | On | 13/03/2017 | Foreign Exchange Future | | | 1.21750 | | 1.22660 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 19/06/2017 | Foreign Exchange Future | | | 1.22060 | | 1.22970 | | | 0.0000 | 0.00 | 0 | 4,048 |
| QUANTO £ | On | 18/09/2017 | Foreign Exchange Future | | | 1.22390 | | 1.23300 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 18/12/2017 | Foreign Exchange Future | | | 1.22750 | | 1.23670 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ Future | | | | | | | | | | | | 0.00 | 0 | 4,048 |
| Total QUANTO £ / \$ | | | | | | | | | | | | 0.00 | 0 | 4,048 |
| QUANTO € | On | 13/03/2017 | Foreign Exchange Future | | | 1.05670 | | 1.06030 | | | 0.0000 | 53,891.70 | 51 | 706 |
| QUANTO € | On | 19/06/2017 | Foreign Exchange Future | | | 1.06180 | | 1.06530 | | | 0.0000 | 0.00 | 0 | 71,290 |
| QUANTO € | On | 18/09/2017 | Foreign Exchange Future | | | 1.06690 | | 1.07050 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 18/12/2017 | Foreign Exchange Future | | | 1.07260 | | 1.07630 | | | 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 QUANTO € / \$ Future | | | | | | | | | | | | 53,891.70 | 51 | 71,996 |
| Total QUANTO € / \$ | | | | | | | | | | | | 53,891.70 | 51 | 71,996 |
| RAIN | On | 13/03/2017 | Foreign Exchange Future | | | 21,643.44000 | | 21,681.95000 | | | 0.0000 | 0.00 | 0 | 0 |
| RAIN | On | 19/06/2017 | Foreign Exchange Future | | | 22,014.74000 | | 22,056.83000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 13/03/2017 | Foreign Exchange Future | | | 9.19950 | | 9.20890 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Future | | | 9.35880 | | 9.36910 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 13/03/2017 | Foreign Exchange Option | 11.00 | Call | | | 0.01870 | 0.038 | 40.44 | 0.0003 | 0.00 | 0 | 0 |
| SGD / R | On | 13/03/2017 | Foreign Exchange Option | 11.00 | Put | | | 1,791.11870 | 1,800.538 | 40.44 | 0.9997 | 0.00 | 0 | 0 |
| SGD / R | On | 13/03/2017 | Foreign Exchange Option | 11.01 | Call | | | 0.01830 | 0.037 | 40.60 | 0.0003 | 0.00 | 0 | 0 |
| SGD / R | On | 13/03/2017 | Foreign Exchange Option | 11.01 | Put | | | 1,801.11830 | 1,810.537 | 40.60 | 0.9997 | 0.00 | 0 | 0 |
| SGD / R | On | 13/03/2017 | Foreign Exchange Option | 10.99 | Call | | | 0.01910 | 0.038 | 40.28 | 0.0003 | 0.00 | 0 | 0 |
| SGD / R | On | 13/03/2017 | Foreign Exchange Option | 10.99 | Put | | | 1,781.11910 | 1,790.538 | 40.28 | 0.9997 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.52 | Call | | | 35.25760 | 34.521 | 16.16 | 0.0946 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.52 | Put | | | 1,186.15760 | 1,195.721 | 16.16 | 0.9054 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.53 | Call | | | 34.57780 | 33.949 | 16.19 | 0.0932 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.53 | Put | | | 1,195.47780 | 1,205.149 | 16.19 | 0.9068 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.51 | Call | | | 35.95140 | 35.104 | 16.13 | 0.0961 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.51 | Put | | | 1,176.85140 | 1,186.304 | 16.13 | 0.9039 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Future | | | 3.52480 | | 3.49800 | | | 0.0000 | 0.00 | 0 | 19,800 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Future | | | 3.48730 | | 3.46140 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 19,800 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.87 | Call | | | 0.01070 | 0.021 | 71.73 | 0.0003 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.87 | Put | | | 1,372.01070 | 1,345.221 | 71.73 | 0.9997 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.88 | Call | | | 0.00970 | 0.019 | 71.73 | 0.0002 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.88 | Put | | | 1,382.00970 | 1,355.219 | 71.73 | 0.9998 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.86 | Call | | | 0.01170 | 0.023 | 71.73 | 0.0003 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.86 | Put | | | 1,362.01170 | 1,335.223 | 71.73 | 0.9997 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.27 | Call | | | 4.56580 | 4.904 | 20.23 | 0.0343 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.27 | Put | | | 813.16580 | 787.604 | 20.23 | 0.9657 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.28 | Call | | | 4.63760 | 4.943 | 20.45 | 0.0342 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.28 | Put | | | 823.23760 | 797.643 | 20.45 | 0.9658 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.26 | Call | | | 4.49470 | 4.865 | 20.01 | 0.0344 | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.26 | Put | | | 803.09470 | 777.565 | 20.01 | 0.9656 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 19,800 |
| ZMW / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.33360 | | 1.32240 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 19/06/2017 | Foreign Exchange Future | | | 1.31000 | | 1.29890 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/09/2017 | Foreign Exchange Future | | | 1.30170 | | 1.27940 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/12/2017 | Foreign Exchange Future | | | 1.27020 | | 1.25960 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | | | | 1,587,260,495.30 | 120,225 | 1,133,517 |
| Total Options | | | | | | | | | | | | 197,511.62 | 1,650 | 1,701,949 |
| Grand Total: | | | | | | | | | | | | 1,587,458,006.92 | 121,875 | 2,835,466 |