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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/09/2017

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 18/09/2017 Foreign Exchange Future | | | 12.94690 | | 12.95390 | | | 0.0000 | 224,123,785.90 | 17,311 | 805,572 |
| \$ / R On 22/09/2017 Foreign Exchange Future | | | 12.95520 | | 12.96220 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 26/09/2017 Foreign Exchange Future | | | 12.96330 | | 12.97030 | | | 0.0000 | 0.00 | 0 | 75 |
| \$ / R On 27/09/2017 Foreign Exchange Future | | | 12.96540 | | 12.97240 | | | 0.0000 | 648,270.00 | 50 | 1,239 |
| \$ / R On 28/09/2017 Foreign Exchange Future | | | 12.96740 | | 12.97440 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 29/09/2017 Foreign Exchange Future | | | 12.96950 | | 12.97650 | | | 0.0000 | 15,719,034.00 | 1,212 | 1,801 |
| \$ / R On 06/10/2017 Foreign Exchange Future | | | 12.98380 | | 12.99080 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/10/2017 Foreign Exchange Future | | | 12.99810 | | 13.00510 | | | 0.0000 | 0.00 | 0 | 90 |
| \$ / R On 23/10/2017 Foreign Exchange Future | | | 13.01830 | | 13.02530 | | | 0.0000 | 0.00 | 0 | 834 |
| \$ / R On 27/10/2017 Foreign Exchange Future | | | 13.02630 | | 13.03340 | | | 0.0000 | 0.00 | 0 | 913 |
| \$ / R On 09/11/2017 Foreign Exchange Future | | | 13.05260 | | 13.05970 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/11/2017 Foreign Exchange Future | | | 13.06060 | | 13.06780 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 28/11/2017 Foreign Exchange Future | | | 13.09020 | | 13.09740 | | | 0.0000 | 0.00 | 0 | 1,990 |
| \$ / R On 30/11/2017 Foreign Exchange Future | | | 13.09410 | | 13.10130 | | | 0.0000 | 35,458,822.80 | 2,708 | 2,708 |
| \$ / R On 15/12/2017 Foreign Exchange Future | | | 13.12370 | | 13.13100 | | | 0.0000 | 0.00 | 0 | 1,750 |
| \$ / R On 18/12/2017 Foreign Exchange Future | | | 13.12970 | | 13.13690 | | | 0.0000 | 221,327,352.90 | 16,857 | 191,370 |
| \$ / R On 22/12/2017 Foreign Exchange Future | | | 13.13760 | | 13.14490 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 27/12/2017 Foreign Exchange Future | | | 13.14760 | | 13.15490 | | | 0.0000 | 0.00 | 0 | 916 |
| \$ / R On 02/01/2018 Foreign Exchange Future | | | 13.15950 | | 13.16680 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 09/01/2018 Foreign Exchange Future | | | 13.17340 | | 13.18080 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 31/01/2018 Foreign Exchange Future | | | 13.21720 | | 13.22460 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 01/02/2018 | Foreign Exchange Future | | | 13.21910 | | 13.22660 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Future | | | 13.24300 | | 13.25050 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Future | | | 13.24700 | | 13.25440 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 13.31040 | | 13.31800 | | | 0.0000 | 0.00 | 0 | 110,237 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Future | | | 13.38260 | | 13.39050 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Future | | | 13.41380 | | 13.42180 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Future | | | 13.42160 | | 13.42970 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 13.48780 | | 13.49620 | | | 0.0000 | 84,622,457.20 | 6,274 | 102,600 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Future | | | 13.51500 | | 13.52340 | | | 0.0000 | 0.00 | 0 | 605 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Future | | | 13.54990 | | 13.55830 | | | 0.0000 | 42,953,183.00 | 3,170 | 1,800 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Future | | | 13.59640 | | 13.60490 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 13.66460 | | 13.67330 | | | 0.0000 | 0.00 | 0 | 400 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Future | | | 13.77990 | | 13.78910 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 13.84260 | | 13.85210 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Future | | | 13.96600 | | 13.97610 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 14.03270 | | 14.04310 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 14.21070 | | 14.22190 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Future | | | 15.05270 | | 15.06280 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Future | | | 15.16350 | | 15.17330 | | | 0.0000 | 0.00 | 0 | 84,000 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Future | | | 15.27920 | | 15.28860 | | | 0.0000 | 0.00 | 0 | 184,000 |
| Total \$ / R Future | | | | | | | | | | | | 624,852,905.80 | 47,582 | 1,493,320 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.85 | Put | | | 66.50190 | 48.418 | 12.43 | 0.3281 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.85 | Call | | | 170.40190 | 145.318 | 12.43 | 0.6719 | 0.00 | 0 | 350 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 15.10 | Call | | | 0.03820 | 0.019 | 30.42 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 15.10 | Put | | | 2,146.13820 | 2,153.119 | 30.42 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.54 | Call | | | 426.50140 | 413.859 | 14.92 | 0.9401 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.54 | Put | | | 12.60140 | 6.959 | 14.92 | 0.0599 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.96 | Call | | | 104.46310 | 77.338 | 11.70 | 0.4783 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.96 | Put | | | 110.56310 | 90.438 | 11.70 | 0.5217 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.07 | Put | | | 0.00000 | 164.726 | 12.54 | 0.7041 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.07 | Call | | | 0.00000 | 41.626 | 12.54 | 0.2959 | 1,248,786.00 | 30,000 | 30,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.15 | Call | | | 44.77000 | 25.910 | 13.15 | 0.1989 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.15 | Put | | | 240.87000 | 229.010 | 13.15 | 0.8011 | 0.00 | 0 | 500 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.74 | Put | | | 1,786.20550 | 1,793.137 | 27.16 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.74 | Call | | | 0.10550 | 0.037 | 27.16 | 0.0003 | 0.00 | 0 | 4,375 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.35 | Call | | | 17.08540 | 7.683 | 14.68 | 0.0670 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.35 | Put | | | 413.18540 | 410.783 | 14.68 | 0.9330 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.25 | Call | | | 27.81100 | 14.130 | 13.91 | 0.1168 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.25 | Put | | | 323.91100 | 317.230 | 13.91 | 0.8832 | 0.00 | 0 | 25,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.48 | Put | | | 535.11070 | 536.619 | 15.67 | 0.9677 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.48 | Call | | | 9.01070 | 3.519 | 15.67 | 0.0323 | 0.00 | 0 | 111 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.42 | Put | | | 478.20940 | 478.133 | 15.21 | 0.9548 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.42 | Call | | | 12.10940 | 5.033 | 15.21 | 0.0452 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.90 | Put | | | 84.03880 | 64.441 | 12.03 | 0.4105 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.90 | Call | | | 137.93880 | 111.341 | 12.03 | 0.5895 | 0.00 | 0 | 400 |

| 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 | 12.55 | Call | | 417.25990 | 404.327 | 14.84 | 0.9364 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.55 | Put | | 13.35990 | 7.427 | 14.84 | 0.0636 | 0.00 | 0 | 4,920 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.90 | Put | | 947.71220 | 953.563 | 19.42 | 0.9957 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.90 | Call | | 1.61220 | 0.463 | 19.42 | 0.0043 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.25 | Call | | 705.99690 | 697.932 | 17.21 | 0.9902 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.25 | Put | | 2.09690 | 1.032 | 17.21 | 0.0098 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.20 | Put | | 281.44980 | 272.255 | 13.53 | 0.8470 | 0.00 | 0 | 5,920 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.20 | Call | | 35.34980 | 19.155 | 13.53 | 0.1530 | 0.00 | 0 | 3,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.65 | Put | | 700.18560 | 704.474 | 17.06 | 0.9870 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.65 | Call | | 4.08560 | 1.374 | 17.06 | 0.0130 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.25 | Put | | 1,296.64770 | 1,303.238 | 22.72 | 0.9988 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.25 | Call | | 0.54770 | 0.138 | 22.72 | 0.0012 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.26 | Call | | 696.13700 | 688.006 | 17.14 | 0.9895 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.26 | Put | | 2.23700 | 1.106 | 17.14 | 0.0105 | 0.00 | 0 | 5,250 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.81 | Put | | 858.31800 | 863.769 | 18.57 | 0.9937 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.81 | Call | | 2.21800 | 0.669 | 18.57 | 0.0063 | 0.00 | 0 | 4,920 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.13 | Put | | 225.24670 | 212.307 | 13.00 | 0.7797 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.13 | Call | | 49.14670 | 29.207 | 13.00 | 0.2203 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.60 | Call | | 371.72030 | 357.166 | 14.44 | 0.9144 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.60 | Put | | 17.82030 | 10.266 | 14.44 | 0.0856 | 0.00 | 0 | 190 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.00 | Put | | 1,047.25450 | 1,053.416 | 20.36 | 0.9971 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.00 | Call | | 1.15450 | 0.316 | 20.36 | 0.0029 | 0.00 | 0 | 3,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.94 | Put | | 987.50710 | 993.496 | 19.80 | 0.9963 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.94 | Call | | 1.40710 | 0.396 | 19.80 | 0.0037 | 0.00 | 0 | 1,250 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.50 | Put | | 3,546.10000 | 3,553.310 | 54.82 | 0.9992 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.50 | Call | | 0.00000 | 0.210 | 54.82 | 0.0008 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.45 | Put | | 506.54560 | 507.306 | 15.44 | 0.9618 | 0.00 | 0 | 3,500 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.45 | Call | | 10.44560 | 4.206 | 15.44 | 0.0382 | 0.00 | 0 | 4,375 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.63 | Call | | 4.42730 | 1.513 | 16.87 | 0.0143 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.63 | Put | | 680.52730 | 684.613 | 16.87 | 0.9857 | 0.00 | 0 | 143,712 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.70 | Call | | 3.35530 | 1.087 | 17.53 | 0.0103 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.70 | Put | | 749.45530 | 754.187 | 17.53 | 0.9897 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.20 | Call | | 755.41430 | 747.630 | 17.56 | 0.9930 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.20 | Put | | 1.51430 | 0.730 | 17.56 | 0.0070 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.55 | Put | | 1,596.29260 | 1,603.158 | 25.44 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.55 | Call | | 0.19260 | 0.058 | 25.44 | 0.0005 | 0.00 | 0 | 1,084 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.33 | Put | | 1,376.50980 | 1,383.208 | 23.45 | 0.9991 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.33 | Call | | 0.40980 | 0.108 | 23.45 | 0.0009 | 0.00 | 0 | 3,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.30 | Put | | 367.91940 | 363.516 | 14.30 | 0.9114 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.30 | Call | | 21.81940 | 10.416 | 14.30 | 0.0886 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.50 | Put | | 1,546.32730 | 1,553.166 | 24.99 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.50 | Call | | 0.22730 | 0.067 | 24.99 | 0.0006 | 0.00 | 0 | 17,402 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 15.00 | Put | | 2,046.14990 | 2,053.122 | 29.52 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 15.00 | Call | | 0.04990 | 0.022 | 29.52 | 0.0002 | 0.00 | 0 | 10,600 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.80 | Put | | 848.40050 | 853.798 | 18.47 | 0.9935 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.80 | Call | | 2.30050 | 0.698 | 18.47 | 0.0065 | 0.00 | 0 | 10,000 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.14 | Call | | 46.91220 | 27.512 | 13.07 | 0.2094 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.14 | Put | | 233.01220 | 220.612 | 13.07 | 0.7906 | 0.00 | 0 | 90 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.80 | Call | | 205.96720 | 182.902 | 12.83 | 0.7425 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.80 | Put | | 52.06720 | 36.002 | 12.83 | 0.2575 | 0.00 | 0 | 3,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.72 | Put | | 1,766.21220 | 1,773.139 | 26.98 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.72 | Call | | 0.11220 | 0.039 | 26.98 | 0.0003 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.50 | Put | | 554.26580 | 556.227 | 15.82 | 0.9712 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.50 | Call | | 8.16580 | 3.127 | 15.82 | 0.0288 | 0.00 | 0 | 5,980 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.00 | Put | | 3,046.10020 | 3,053.159 | 44.12 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.00 | Call | | 0.00020 | 0.059 | 44.12 | 0.0003 | 0.00 | 0 | 3,680 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.50 | Call | | 463.84890 | 452.264 | 15.25 | 0.9530 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.50 | Put | | 9.94890 | 5.364 | 15.25 | 0.0470 | 0.00 | 0 | 91,184 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.00 | Put | | 4,046.10000 | 4,053.379 | 62.32 | 0.9991 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.00 | Call | | 0.00000 | 0.279 | 62.32 | 0.0009 | 0.00 | 0 | 150 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.47 | Call | | 0.25150 | 0.072 | 24.72 | 0.0006 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.47 | Put | | 1,516.35150 | 1,523.172 | 24.72 | 0.9994 | 0.00 | 0 | 150 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.00 | Call | | 954.29910 | 947.084 | 18.98 | 0.9982 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.00 | Put | | 0.39910 | 0.184 | 18.98 | 0.0018 | 0.00 | 0 | 37,202 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.00 | Call | | 88.12250 | 62.088 | 12.00 | 0.4060 | 0.00 | 0 | 4,551 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.00 | Put | | 134.22250 | 115.188 | 12.00 | 0.5940 | 0.00 | 0 | 38,100 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Put | | 5,046.10000 | 5,053.121 | 62.32 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Call | | 0.00000 | 0.021 | 62.32 | 0.0001 | 0.00 | 0 | 3,099 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.20 | Put | | 1,246.72960 | 1,253.261 | 22.25 | 0.9986 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.20 | Call | | 0.62960 | 0.161 | 22.25 | 0.0014 | 0.00 | 0 | 90 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.03 | Put | | 4,076.10000 | 4,083.359 | 62.32 | 0.9991 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.03 | Call | | 0.00000 | 0.259 | 62.32 | 0.0009 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.22 | Call | | 0.59510 | 0.151 | 22.44 | 0.0013 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.22 | Put | | 1,266.69510 | 1,273.251 | 22.44 | 0.9987 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.69 | Put | | 1,736.22300 | 1,743.142 | 26.71 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.69 | Call | | 0.12300 | 0.042 | 26.71 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Put | | 987,046.10000 | 987,053.100 | 62.32 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Call | | 0.00000 | 0.000 | 62.32 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.40 | Put | | 3,446.10000 | 3,453.269 | 52.68 | 0.9993 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.40 | Call | | 0.00000 | 0.169 | 52.68 | 0.0007 | 0.00 | 0 | 960 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.40 | Call | | 13.36280 | 5.677 | 15.06 | 0.0506 | 0.00 | 0 | 100 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.40 | Put | | 459.46280 | 458.777 | 15.06 | 0.9494 | 0.00 | 0 | 3,500 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.75 | Call | | 2.77060 | 0.868 | 18.00 | 0.0082 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.75 | Put | | 798.87060 | 803.968 | 18.00 | 0.9918 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.75 | Call | | 244.25900 | 223.440 | 13.23 | 0.8011 | 0.00 | 0 | 3,500 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.75 | Put | | 40.35900 | 26.540 | 13.23 | 0.1989 | 0.00 | 0 | 26,250 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.80 | Put | | 3,846.10000 | 3,853.470 | 61.24 | 0.9988 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.80 | Call | | 0.00000 | 0.370 | 61.24 | 0.0012 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Call | | 0.00000 | 0.110 | 62.32 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Put | | 4,416.10000 | 4,423.210 | 62.32 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.76 | Call | | 2.66830 | 0.830 | 18.10 | 0.0078 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.76 | Put | | 808.76830 | 813.930 | 18.10 | 0.9922 | 0.00 | 0 | 960 |

| 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 | 14.32 | Call | | 0.42470 | 0.111 | 23.36 | 0.0010 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.32 | Put | | 1,366.52470 | 1,373.211 | 23.36 | 0.9990 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Call | | 0.00000 | 0.107 | 62.32 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Put | | 4,426.10000 | 4,433.207 | 62.32 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Call | | 0.00000 | 0.104 | 62.32 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Put | | 4,436.10000 | 4,443.204 | 62.32 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 22/09/2017 | Foreign Exchange Option | 12.50 | Call | | 478.85260 | 468.692 | 15.18 | 0.9148 | 0.00 | 0 | 0 |
| \$ / R | On | 22/09/2017 | Foreign Exchange Option | 12.50 | Put | | 16.65260 | 13.492 | 15.18 | 0.0852 | 269,844.00 | 20,000 | 0 |
| \$ / R | On | 22/09/2017 | Foreign Exchange Option | 12.75 | Put | | 57.69750 | 48.115 | 14.02 | 0.2520 | 0.00 | 0 | 20,000 |
| \$ / R | On | 22/09/2017 | Foreign Exchange Option | 12.75 | Call | | 269.89750 | 253.315 | 14.02 | 0.7480 | 0.00 | 0 | 0 |
| \$ / R | On | 26/09/2017 | Foreign Exchange Option | 13.33 | Put | | 406.64110 | 401.959 | 14.47 | 0.8254 | 0.00 | 0 | 0 |
| \$ / R | On | 26/09/2017 | Foreign Exchange Option | 13.33 | Call | | 46.94110 | 35.259 | 14.47 | 0.1746 | 0.00 | 0 | 0 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Option | 13.50 | Put | | 556.73940 | 555.739 | 15.34 | 0.8929 | 0.00 | 0 | 60 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Option | 13.50 | Call | | 29.13940 | 21.139 | 15.34 | 0.1071 | 0.00 | 0 | 0 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Option | 17.13 | Put | | 4,157.64140 | 4,164.661 | 37.69 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 27/09/2017 | Foreign Exchange Option | 17.13 | Call | | 0.04140 | 0.061 | 37.69 | 0.0002 | 0.00 | 0 | 60 |
| \$ / R | On | 28/09/2017 | Foreign Exchange Option | 13.18 | Put | | 293.48940 | 286.578 | 14.04 | 0.6990 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2017 | Foreign Exchange Option | 13.18 | Call | | 87.88940 | 73.978 | 14.04 | 0.3010 | 0.00 | 0 | 0 |
| \$ / R | On | 29/09/2017 | Foreign Exchange Option | 13.02 | Put | | 189.45450 | 180.671 | 13.39 | 0.5461 | 0.00 | 0 | 0 |
| \$ / R | On | 29/09/2017 | Foreign Exchange Option | 13.02 | Call | | 145.95450 | 130.171 | 13.39 | 0.4539 | 0.00 | 0 | 0 |
| \$ / R | On | 06/10/2017 | Foreign Exchange Option | 13.40 | Put | | 479.28790 | 477.147 | 14.91 | 0.7849 | 0.00 | 0 | 0 |
| \$ / R | On | 06/10/2017 | Foreign Exchange Option | 13.40 | Call | | 70.08790 | 60.947 | 14.91 | 0.2151 | 0.00 | 0 | 15,000 |
| \$ / R | On | 06/10/2017 | Foreign Exchange Option | 12.68 | Call | | 376.62880 | 362.134 | 12.57 | 0.7692 | 0.00 | 0 | 0 |
| \$ / R | On | 06/10/2017 | Foreign Exchange Option | 12.68 | Put | | 65.82880 | 58.334 | 12.57 | 0.2308 | 0.00 | 0 | 15,000 |
| \$ / R | On | 13/10/2017 | Foreign Exchange Option | 13.28 | Put | | 395.76940 | 391.526 | 14.36 | 0.6856 | 0.00 | 0 | 0 |
| \$ / R | On | 13/10/2017 | Foreign Exchange Option | 13.28 | Call | | 120.86940 | 109.626 | 14.36 | 0.3144 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.81 | Put | | 1,792.98110 | 1,798.415 | 18.65 | 0.9776 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.81 | Call | | 8.28110 | 6.715 | 18.65 | 0.0224 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.00 | Put | | 1,016.82900 | 1,019.406 | 16.90 | 0.8924 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.00 | Call | | 42.12900 | 37.706 | 16.90 | 0.1076 | 0.00 | 0 | 500 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 14.10 | Put | | 1,109.46260 | 1,112.446 | 17.30 | 0.8959 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 14.10 | Call | | 42.86260 | 38.746 | 17.30 | 0.1041 | 0.00 | 0 | 1,000 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 12.92 | Call | | 319.55180 | 306.267 | 13.58 | 0.5769 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 12.92 | Put | | 206.15180 | 199.967 | 13.58 | 0.4231 | 0.00 | 0 | 1,000 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.50 | Put | | 587.03120 | 585.233 | 15.37 | 0.7348 | 0.00 | 0 | 60 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 13.50 | Call | | 120.43120 | 111.533 | 15.37 | 0.2652 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 17.45 | Put | | 4,417.26090 | 4,424.202 | 27.19 | 0.9986 | 0.00 | 0 | 0 |
| \$ / R | On | 27/10/2017 | Foreign Exchange Option | 17.45 | Call | | 0.66090 | 0.502 | 27.19 | 0.0014 | 0.00 | 0 | 60 |
| \$ / R | On | 09/11/2017 | Foreign Exchange Option | 13.36 | Put | | 496.16790 | 492.973 | 14.91 | 0.6400 | 0.00 | 0 | 0 |
| \$ / R | On | 09/11/2017 | Foreign Exchange Option | 13.36 | Call | | 195.86790 | 185.573 | 14.91 | 0.3600 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2017 | Foreign Exchange Option | 13.98 | Put | | 1,000.21650 | 1,001.318 | 16.76 | 0.8269 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2017 | Foreign Exchange Option | 13.98 | Call | | 88.01650 | 81.918 | 16.76 | 0.1731 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 17.74 | Put | | 4,643.42340 | 4,650.395 | 21.94 | 0.9984 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 17.74 | Call | | 0.82340 | 0.595 | 21.94 | 0.0016 | 0.00 | 0 | 60 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 13.50 | Put | | 622.40720 | 617.781 | 15.42 | 0.6542 | 0.00 | 0 | 60 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 13.50 | Call | | 219.80720 | 207.980 | 15.42 | 0.3458 | 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 | 30/11/2017 | Foreign Exchange Option | 12.75 | Call | | | 546.68710 | 531.660 | 13.74 | 0.6722 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2017 | Foreign Exchange Option | 12.75 | Put | | | 195.38710 | 187.560 | 13.74 | 0.3278 | 0.00 | 0 | 112,000 |
| \$ / R | On | 30/11/2017 | Foreign Exchange Option | 13.53 | Put | | | 647.40530 | 642.714 | 15.54 | 0.6605 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2017 | Foreign Exchange Option | 13.53 | Call | | | 218.70530 | 206.814 | 15.54 | 0.3395 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2017 | Foreign Exchange Option | 13.53 | Put | | | 665.79760 | 659.044 | 15.69 | 0.6334 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2017 | Foreign Exchange Option | 13.53 | Call | | | 266.79760 | 252.744 | 15.69 | 0.3666 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Call | | | 2.97060 | 2.554 | 20.67 | 0.0058 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Put | | | 4,166.07060 | 4,172.854 | 20.67 | 0.9942 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Call | | | 2.92250 | 2.511 | 20.67 | 0.0058 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Put | | | 4,176.02250 | 4,182.811 | 20.67 | 0.9942 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Call | | | 3.01950 | 2.597 | 20.67 | 0.0059 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Put | | | 4,156.11950 | 4,162.897 | 20.67 | 0.9941 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.60 | Put | | | 719.47040 | 713.193 | 15.88 | 0.6505 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.60 | Call | | | 256.37040 | 242.893 | 15.88 | 0.3495 | 0.00 | 0 | 4,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.76 | Call | | | 605.61630 | 589.175 | 14.05 | 0.6660 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.76 | Put | | | 228.71630 | 219.475 | 14.05 | 0.3340 | 0.00 | 0 | 550 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.16 | Call | | | 1,041.74350 | 1,027.950 | 13.31 | 0.8744 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.16 | Put | | | 64.84350 | 58.250 | 13.31 | 0.1256 | 0.00 | 0 | 550 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.75 | Call | | | 611.59320 | 595.174 | 14.03 | 0.6700 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.75 | Put | | | 224.69320 | 215.474 | 14.03 | 0.3300 | 0.00 | 0 | 2,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.60 | Call | | | 93.47870 | 86.642 | 18.30 | 0.1419 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.60 | Put | | | 1,556.57870 | 1,556.942 | 18.30 | 0.8581 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.40 | Put | | | 1,377.82850 | 1,377.119 | 17.89 | 0.8290 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.40 | Call | | | 114.72850 | 106.819 | 17.89 | 0.1710 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.20 | Put | | | 448.33220 | 439.513 | 14.83 | 0.5124 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.20 | Call | | | 385.23220 | 369.213 | 14.83 | 0.4876 | 0.00 | 0 | 4,020 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.80 | Put | | | 872.49240 | 867.690 | 16.40 | 0.7065 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.80 | Call | | | 209.39240 | 197.390 | 16.40 | 0.2935 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.63 | Put | | | 1,583.71720 | 1,584.228 | 18.36 | 0.8621 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.63 | Call | | | 90.61720 | 83.928 | 18.36 | 0.1379 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.80 | Call | | | 76.06790 | 70.175 | 18.69 | 0.1174 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.80 | Put | | | 1,739.16790 | 1,740.475 | 18.69 | 0.8826 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.15 | Put | | | 418.34080 | 409.288 | 14.70 | 0.4929 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.15 | Call | | | 405.24080 | 388.988 | 14.70 | 0.5071 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.10 | Call | | | 427.45500 | 411.069 | 14.61 | 0.5270 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.10 | Put | | | 390.55500 | 381.369 | 14.61 | 0.4730 | 0.00 | 0 | 41,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.25 | Put | | | 479.26340 | 470.703 | 14.96 | 0.5315 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.25 | Call | | | 366.16340 | 350.403 | 14.96 | 0.4685 | 0.00 | 0 | 16,141 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.18 | Call | | | 393.11920 | 377.005 | 14.77 | 0.4953 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.18 | Put | | | 436.21920 | 427.305 | 14.77 | 0.5047 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.21 | Call | | | 381.34400 | 365.375 | 14.85 | 0.4837 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.21 | Put | | | 454.44400 | 445.675 | 14.85 | 0.5163 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.50 | Put | | | 2,401.12860 | 2,404.908 | 20.05 | 0.9389 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.50 | Call | | | 38.02860 | 34.608 | 20.05 | 0.0611 | 0.00 | 0 | 25,457 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.40 | Call | | | 849.21010 | 834.126 | 13.52 | 0.8026 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.40 | Put | | | 112.31010 | 104.426 | 13.52 | 0.1974 | 0.00 | 0 | 114,600 |

| 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 | 13.40 | Call | | | 314.29800 | 299.435 | 15.35 | 0.4143 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.40 | Put | | | 577.39800 | 569.736 | 15.35 | 0.5857 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.91 | Call | | | 187.14490 | 175.945 | 16.68 | 0.2660 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.91 | Put | | | 960.24490 | 956.245 | 16.68 | 0.7340 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.65 | Call | | | 673.73020 | 657.613 | 13.86 | 0.7102 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.65 | Put | | | 186.83020 | 177.913 | 13.86 | 0.2898 | 0.00 | 0 | 1,819 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.11 | Put | | | 2,028.72330 | 2,031.277 | 19.29 | 0.9123 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.11 | Call | | | 55.62330 | 50.977 | 19.29 | 0.0877 | 0.00 | 0 | 1,900 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.70 | Call | | | 231.63560 | 218.892 | 16.14 | 0.3204 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.70 | Put | | | 794.73560 | 789.192 | 16.14 | 0.6796 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.21 | Call | | | 1,000.10140 | 985.992 | 13.35 | 0.8609 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.21 | Put | | | 73.20140 | 66.292 | 13.35 | 0.1391 | 0.00 | 0 | 18,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.75 | Call | | | 1,410.75560 | 1,399.863 | 13.41 | 0.9487 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.75 | Put | | | 23.85560 | 20.163 | 13.41 | 0.0513 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.50 | Put | | | 646.94070 | 639.949 | 15.62 | 0.6192 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.50 | Call | | | 283.84070 | 269.649 | 15.62 | 0.3808 | 0.00 | 0 | 11,016 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.50 | Call | | | 774.89510 | 759.477 | 13.61 | 0.7679 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.50 | Put | | | 137.99510 | 129.777 | 13.61 | 0.2321 | 0.00 | 0 | 11,916 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.12 | Call | | | 418.45240 | 402.116 | 14.65 | 0.5190 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.12 | Put | | | 401.55240 | 392.416 | 14.65 | 0.4810 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.12 | Put | | | 2,038.17280 | 2,040.762 | 19.31 | 0.9132 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.12 | Call | | | 55.07280 | 50.462 | 19.31 | 0.0868 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.24 | Put | | | 3,118.44590 | 3,124.000 | 20.64 | 0.9734 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.24 | Call | | | 15.34590 | 13.700 | 20.64 | 0.0266 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.00 | Put | | | 1,925.19590 | 1,927.336 | 19.08 | 0.9028 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.00 | Call | | | 62.09590 | 57.036 | 19.08 | 0.0972 | 0.00 | 0 | 5,580 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.00 | Call | | | 474.87390 | 458.311 | 14.45 | 0.5675 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.00 | Put | | | 337.97390 | 328.611 | 14.45 | 0.4325 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.00 | Call | | | 1,179.76510 | 1,167.081 | 13.16 | 0.9120 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.00 | Put | | | 42.86510 | 37.382 | 13.16 | 0.0880 | 0.00 | 0 | 20,141 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.23 | Call | | | 373.67980 | 357.812 | 14.91 | 0.4761 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.23 | Put | | | 466.77980 | 458.112 | 14.91 | 0.5239 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Put | | | 4,036.76870 | 4,043.472 | 20.67 | 0.9929 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Call | | | 3.66870 | 3.172 | 20.67 | 0.0071 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Call | | | 142.53560 | 133.227 | 17.34 | 0.2086 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Put | | | 1,185.63560 | 1,183.527 | 17.34 | 0.7914 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Put | | | 4,066.59500 | 4,073.318 | 20.67 | 0.9932 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Call | | | 3.49500 | 3.018 | 20.67 | 0.0068 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Call | | | 146.87090 | 137.361 | 17.27 | 0.2143 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Put | | | 1,159.97090 | 1,157.661 | 17.27 | 0.7857 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | | 4,923.92400 | 4,930.983 | 20.67 | 0.9983 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | | 0.82400 | 0.683 | 20.67 | 0.0017 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Call | | | 155.97820 | 146.058 | 17.12 | 0.2262 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Put | | | 1,109.07820 | 1,106.358 | 17.12 | 0.7738 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Put | | | 3,997.01280 | 4,003.689 | 20.67 | 0.9924 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Call | | | 3.91280 | 3.389 | 20.67 | 0.0076 | 0.00 | 0 | 18,000 |

| 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 | 14.53 | Call | | | 100.53550 | 93.343 | 18.17 | 0.1516 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Put | | | 1,493.63550 | 1,493.643 | 18.17 | 0.8484 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Put | | | 3,689.48940 | 3,695.894 | 20.66 | 0.9881 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Call | | | 6.38940 | 5.594 | 20.66 | 0.0119 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Call | | | 103.72900 | 96.380 | 18.11 | 0.1560 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Put | | | 1,466.82900 | 1,466.680 | 18.11 | 0.8440 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Call | | | 330.73180 | 315.553 | 15.22 | 0.4319 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Put | | | 543.83180 | 535.853 | 15.22 | 0.5681 | 0.00 | 0 | 52,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Call | | | 170.80280 | 160.249 | 16.90 | 0.2453 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Put | | | 1,033.90280 | 1,030.549 | 16.90 | 0.7547 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Put | | | 4,106.37560 | 4,113.123 | 20.67 | 0.9936 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Call | | | 3.27560 | 2.823 | 20.67 | 0.0064 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Call | | | 21.69090 | 19.521 | 20.64 | 0.0363 | 0.00 | 0 | 117,200 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Put | | | 2,884.79090 | 2,889.821 | 20.64 | 0.9637 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Call | | | 320.77210 | 305.780 | 15.30 | 0.4213 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Put | | | 563.87210 | 556.080 | 15.30 | 0.5787 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Put | | | 3,422.77330 | 3,428.846 | 20.65 | 0.9826 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Call | | | 9.67330 | 8.546 | 20.65 | 0.0174 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Put | | | 653.60650 | 647.164 | 15.76 | 0.6122 | 0.00 | 0 | 60 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Call | | | 298.50650 | 284.764 | 15.76 | 0.3878 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Put | | | 4,876.08240 | 4,883.236 | 20.46 | 0.9979 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Call | | | 0.98240 | 0.836 | 20.46 | 0.0021 | 0.00 | 0 | 60 |
| \$ / R | On | 27/12/2017 | Foreign Exchange Option | 13.64 | Put | | | 758.70250 | 753.413 | 16.13 | 0.6470 | 0.00 | 0 | 0 |
| \$ / R | On | 27/12/2017 | Foreign Exchange Option | 13.64 | Call | | | 273.60250 | 261.013 | 16.13 | 0.3530 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2018 | Foreign Exchange Option | 13.43 | Put | | | 616.40880 | 610.140 | 15.67 | 0.5752 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2018 | Foreign Exchange Option | 13.43 | Call | | | 353.20880 | 339.640 | 15.67 | 0.4248 | 0.00 | 0 | 0 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.88 | Put | | | 1,804.73030 | 1,806.374 | 18.94 | 0.8572 | 0.00 | 0 | 0 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.88 | Call | | | 105.53030 | 99.774 | 18.94 | 0.1428 | 0.00 | 0 | 1,000 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 13.20 | Call | | | 460.88970 | 447.074 | 15.26 | 0.5083 | 0.00 | 0 | 0 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 13.20 | Put | | | 480.08970 | 473.674 | 15.26 | 0.4917 | 0.00 | 0 | 2,000 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.76 | Put | | | 1,696.52200 | 1,697.639 | 18.72 | 0.8428 | 0.00 | 0 | 0 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.76 | Call | | | 117.32200 | 111.039 | 18.72 | 0.1572 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.27 | Call | | | 505.08680 | 492.451 | 15.74 | 0.5034 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.27 | Put | | | 550.48680 | 545.251 | 15.74 | 0.4966 | 0.00 | 0 | 154,000 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.25 | Call | | | 513.11970 | 500.413 | 15.70 | 0.5094 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.25 | Put | | | 538.51970 | 533.213 | 15.70 | 0.4906 | 0.00 | 0 | 107,000 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.30 | Put | | | 568.66290 | 563.534 | 15.80 | 0.5056 | 0.00 | 0 | 40,904 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.30 | Call | | | 493.26290 | 480.734 | 15.80 | 0.4944 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.40 | Call | | | 455.76330 | 443.616 | 16.01 | 0.4651 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.40 | Put | | | 631.16330 | 626.416 | 16.01 | 0.5349 | 0.00 | 0 | 168,000 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.52 | Put | | | 2,383.23780 | 2,386.884 | 20.08 | 0.8876 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.52 | Call | | | 89.83780 | 85.984 | 20.08 | 0.1124 | 0.00 | 0 | 2,723 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.15 | Put | | | 482.90440 | 477.247 | 15.53 | 0.4592 | 0.00 | 0 | 2,723 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.15 | Call | | | 559.50440 | 546.347 | 15.53 | 0.5408 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Option | 14.20 | Put | | | 1,223.40970 | 1,222.665 | 17.74 | 0.7074 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Option | 14.20 | Call | | | 273.90970 | 265.665 | 17.74 | 0.2926 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 15/02/2018 | Foreign Exchange Option | 14.18 | Put | | | 1,208.48680 | 1,207.604 | 17.72 | 0.7011 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Option | 14.18 | Call | | | 282.88680 | 274.603 | 17.72 | 0.2989 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Call | | | 399.97170 | 391.379 | 17.40 | 0.3666 | 0.00 | 0 | 767 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.50 | Put | | | 736.19650 | 733.512 | 16.49 | 0.5239 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.50 | Call | | | 554.19650 | 543.912 | 16.49 | 0.4761 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.16 | Put | | | 2,948.82320 | 2,953.548 | 20.98 | 0.8867 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.16 | Call | | | 106.82320 | 103.948 | 20.98 | 0.1133 | 0.00 | 0 | 225,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Call | | | 57.31280 | 55.583 | 23.39 | 0.0612 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.40 | Put | | | 214.60540 | 210.213 | 14.91 | 0.2376 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.40 | Call | | | 591.76410 | 581.181 | 16.31 | 0.5006 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.40 | Put | | | 673.76410 | 670.781 | 16.31 | 0.4994 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.91 | Call | | | 423.81340 | 414.899 | 17.23 | 0.3846 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.91 | Put | | | 1,015.81340 | 1,014.499 | 17.23 | 0.6154 | 0.00 | 0 | 7,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Put | | | 1,081.97170 | 1,080.979 | 17.40 | 0.6334 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.18 | Put | | | 1,218.91200 | 1,218.572 | 17.74 | 0.6671 | 0.00 | 0 | 41,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.00 | Call | | | 1,434.93720 | 1,423.282 | 14.58 | 0.8509 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.00 | Put | | | 116.93720 | 112.882 | 14.58 | 0.1491 | 0.00 | 0 | 225,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.00 | Put | | | 2,797.13140 | 2,801.677 | 20.65 | 0.8779 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.00 | Call | | | 115.13140 | 112.077 | 20.65 | 0.1221 | 0.00 | 0 | 750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.40 | Call | | | 1,132.60540 | 1,120.613 | 14.91 | 0.7624 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.50 | Call | | | 155.08760 | 151.057 | 19.89 | 0.1604 | 0.00 | 0 | 65,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.25 | Call | | | 653.27690 | 642.291 | 16.05 | 0.5387 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.25 | Put | | | 585.27690 | 581.891 | 16.05 | 0.4613 | 0.00 | 0 | 5,600 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.07 | Call | | | 736.04620 | 724.682 | 15.77 | 0.5860 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.07 | Put | | | 488.04620 | 484.282 | 15.77 | 0.4140 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.18 | Call | | | 356.91200 | 348.972 | 17.74 | 0.3329 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.50 | Put | | | 245.59020 | 241.237 | 14.99 | 0.2623 | 0.00 | 0 | 26,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.75 | Put | | | 2,564.99880 | 2,569.105 | 20.25 | 0.8604 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.75 | Call | | | 132.99880 | 129.505 | 20.25 | 0.1396 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.91 | Put | | | 1,817.58220 | 1,819.632 | 19.03 | 0.7765 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.91 | Call | | | 225.58220 | 220.032 | 19.03 | 0.2235 | 0.00 | 0 | 8,395 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.50 | Put | | | 2,337.08760 | 2,340.657 | 19.89 | 0.8396 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.11 | Call | | | 198.33550 | 193.341 | 19.32 | 0.1997 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.38 | Call | | | 599.57780 | 588.934 | 16.27 | 0.5056 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.38 | Put | | | 661.57780 | 658.534 | 16.27 | 0.4944 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Put | | | 613.83460 | 610.569 | 16.13 | 0.4742 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Call | | | 631.83460 | 620.969 | 16.13 | 0.5258 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.50 | Call | | | 1,063.59020 | 1,051.637 | 14.99 | 0.7377 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Call | | | 770.67280 | 759.187 | 15.66 | 0.6048 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Put | | | 452.67280 | 448.787 | 15.66 | 0.3952 | 0.00 | 0 | 113,187 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Put | | | 2,300.99740 | 2,304.476 | 19.83 | 0.8359 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Call | | | 158.99740 | 154.876 | 19.83 | 0.1641 | 0.00 | 0 | 3,867 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.11 | Put | | | 1,990.33550 | 1,992.941 | 19.32 | 0.8003 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Put | | | 4,239.75730 | 4,245.618 | 23.39 | 0.9384 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Put | | | 4,249.31280 | 4,255.183 | 23.39 | 0.9388 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Call | | | 58.20500 | 56.456 | 23.39 | 0.0620 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Put | | | 4,230.20500 | 4,236.055 | 23.39 | 0.9380 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.26 | Put | | | 2,122.28060 | 2,125.275 | 19.54 | 0.8165 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.26 | Call | | | 180.28060 | 175.675 | 19.54 | 0.1835 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Call | | | 57.75730 | 56.018 | 23.39 | 0.0616 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Put | | | 1,888.44140 | 1,891.166 | 19.08 | 0.7533 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Call | | | 278.94140 | 273.766 | 19.08 | 0.2467 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Put | | | 2,597.39200 | 2,602.009 | 20.18 | 0.8340 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Call | | | 177.89200 | 174.609 | 20.18 | 0.1660 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Put | | | 1,400.25520 | 1,401.474 | 18.07 | 0.6586 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Call | | | 422.05520 | 415.274 | 18.07 | 0.3414 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Put | | | 1,323.33660 | 1,324.373 | 17.88 | 0.6400 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Call | | | 453.03660 | 445.973 | 17.88 | 0.3600 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Call | | | 985.81760 | 975.033 | 15.88 | 0.6205 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Put | | | 539.61760 | 537.233 | 15.88 | 0.3795 | 0.00 | 0 | 750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Put | | | 3,083.80930 | 3,089.977 | 20.79 | 0.8354 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Call | | | 200.00930 | 197.777 | 20.79 | 0.1646 | 0.00 | 0 | 750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,011.06320 | 1,000.155 | 15.80 | 0.6313 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Put | | | 514.86320 | 512.355 | 15.80 | 0.3687 | 0.00 | 0 | 760 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Put | | | 1,969.67020 | 1,973.114 | 19.05 | 0.7248 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Call | | | 355.87020 | 350.914 | 19.05 | 0.2752 | 0.00 | 0 | 760 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Call | | | 730.54130 | 721.476 | 16.79 | 0.4989 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Put | | | 874.34130 | 873.676 | 16.79 | 0.5011 | 0.00 | 0 | 70,530 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Put | | | 1,994.49420 | 1,998.015 | 19.09 | 0.7283 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Call | | | 350.69420 | 345.815 | 19.09 | 0.2717 | 0.00 | 0 | 2,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Call | | | 1,307.75770 | 1,295.939 | 15.28 | 0.7374 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Put | | | 311.55770 | 308.139 | 15.28 | 0.2626 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Call | | | 2,521.56990 | 2,514.184 | 13.66 | 0.9611 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Put | | | 25.36990 | 26.384 | 13.66 | 0.0389 | 0.00 | 0 | 750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Call | | | 708.62480 | 699.730 | 16.89 | 0.4874 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Put | | | 912.42480 | 911.930 | 16.89 | 0.5126 | 0.00 | 0 | 184,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Call | | | 1,664.17150 | 1,653.314 | 14.82 | 0.8328 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Put | | | 167.97150 | 165.514 | 14.82 | 0.1672 | 0.00 | 0 | 137,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Call | | | 1,031.69580 | 1,020.694 | 15.74 | 0.6400 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Put | | | 495.49580 | 492.894 | 15.74 | 0.3600 | 0.00 | 0 | 2,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Call | | | 126.01580 | 125.650 | 22.97 | 0.1051 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Put | | | 4,339.81580 | 4,347.850 | 22.97 | 0.8949 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Call | | | 127.48680 | 127.116 | 22.97 | 0.1061 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Put | | | 4,321.28680 | 4,329.316 | 22.97 | 0.8939 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | | 2,298.64360 | 2,303.038 | 19.55 | 0.7662 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | | 294.84360 | 290.838 | 19.55 | 0.2338 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Call | | | 126.74930 | 126.381 | 22.97 | 0.1056 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Put | | | 4,330.54930 | 4,338.581 | 22.97 | 0.8944 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Put | | | 1,102.95310 | 1,103.563 | 17.31 | 0.5557 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Call | | | 646.35310 | 638.563 | 17.31 | 0.4443 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 989.69780 | 989.983 | 17.05 | 0.5148 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 747.99780 | 739.883 | 17.05 | 0.4852 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Put | | 1,574.13440 | 1,576.934 | 18.20 | 0.6286 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Call | | 559.03440 | 553.334 | 18.20 | 0.3714 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Call | | 2,698.52320 | 2,690.012 | 12.38 | 0.9641 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Put | | 25.22320 | 25.412 | 12.38 | 0.0359 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Call | | 1,536.41500 | 1,525.067 | 15.49 | 0.7417 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Put | | 363.11500 | 360.467 | 15.49 | 0.2583 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Put | | 2,815.40520 | 2,821.457 | 20.07 | 0.7647 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Call | | 348.70520 | 346.057 | 20.07 | 0.2353 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Call | | 1,318.89220 | 1,308.098 | 15.75 | 0.6796 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Put | | 495.59220 | 493.498 | 15.75 | 0.3204 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Put | | 2,668.08230 | 2,673.824 | 19.87 | 0.7512 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Call | | 371.38230 | 368.424 | 19.87 | 0.2488 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Call | | 1,255.99370 | 1,245.433 | 15.84 | 0.6596 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Put | | 542.69370 | 540.833 | 15.84 | 0.3404 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Put | | 1,978.91930 | 1,982.882 | 18.86 | 0.6715 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Call | | 512.21930 | 507.482 | 18.86 | 0.3285 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Call | | 569.82200 | 564.451 | 18.51 | 0.3595 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Put | | 1,766.52200 | 1,769.851 | 18.51 | 0.6405 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Call | | 574.27950 | 568.862 | 18.48 | 0.3619 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Put | | 1,750.97950 | 1,754.262 | 18.48 | 0.6381 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Call | | 1,465.38270 | 1,454.178 | 15.57 | 0.7225 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Put | | 402.08270 | 399.578 | 15.57 | 0.2775 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Call | | 572.04540 | 566.648 | 18.49 | 0.3607 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Put | | 1,758.74540 | 1,762.049 | 18.49 | 0.6393 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Put | | 1,763.46980 | 1,768.453 | 18.61 | 0.6079 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Call | | 692.56980 | 688.353 | 18.61 | 0.3921 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Call | | 706.59200 | 703.158 | 18.91 | 0.3841 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Put | | 1,924.49200 | 1,930.558 | 18.91 | 0.6159 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Call | | 704.27460 | 700.860 | 18.92 | 0.3831 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Put | | 1,932.17460 | 1,938.260 | 18.92 | 0.6169 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Call | | 701.96680 | 698.571 | 18.93 | 0.3820 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Put | | 1,939.86680 | 1,945.971 | 18.93 | 0.6180 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | 1,944.76020 | 1,952.497 | 18.95 | 0.5917 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | 820.86020 | 818.497 | 18.95 | 0.4083 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | 833.96140 | 832.305 | 19.18 | 0.4009 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Put | | 2,100.86140 | 2,109.605 | 19.18 | 0.5991 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | 831.58960 | 829.953 | 19.19 | 0.4000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | 2,108.48960 | 2,117.253 | 19.19 | 0.6000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | 829.23320 | 827.616 | 19.20 | 0.3990 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | 2,116.13320 | 2,124.916 | 19.20 | 0.6010 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | 1,294.05920 | 1,291.316 | 18.11 | 0.5305 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | 1,432.15920 | 1,440.615 | 18.11 | 0.4695 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | 1,290.46730 | 1,287.750 | 18.12 | 0.5294 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | 1,438.56730 | 1,447.050 | 18.12 | 0.4706 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | 1,286.88710 | 1,284.189 | 18.13 | 0.5282 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | 1,444.98710 | 1,453.489 | 18.13 | 0.4718 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Call | | | 1,837.84130 | 1,830.539 | 19.00 | 0.5521 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Put | | | 1,955.04130 | 1,957.839 | 19.00 | 0.4479 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Call | | | 1,844.92690 | 1,837.572 | 18.99 | 0.5537 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Put | | | 1,942.12690 | 1,944.872 | 18.99 | 0.4463 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Call | | | 1,841.37980 | 1,834.051 | 18.99 | 0.5529 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Put | | | 1,948.57980 | 1,951.351 | 18.99 | 0.4471 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Put | | | 2,073.34650 | 2,074.794 | 19.14 | 0.4519 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Call | | | 1,876.64650 | 1,868.294 | 19.14 | 0.5481 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Call | | | 1,996.83110 | 1,987.725 | 19.13 | 0.5612 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Put | | | 2,048.23110 | 2,048.525 | 19.13 | 0.4388 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Call | | | 1,993.26810 | 1,984.178 | 19.14 | 0.5604 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Put | | | 2,054.66810 | 2,054.978 | 19.14 | 0.4396 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Call | | | 1,989.71310 | 1,980.649 | 19.14 | 0.5597 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Put | | | 2,061.11310 | 2,061.449 | 19.14 | 0.4403 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 1,518,630.00 | 50,000 | 3,158,091 |
| Total \$ / R | | | | | | | | | | | | 626,371,535.80 | 97,582 | 4,651,411 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Future | | | 12.94690 | | 12.95390 | | | 0.0000 | 284,831.80 | 22 | 243 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Future | | | 13.12970 | | 13.13690 | | | 0.0000 | 78,778.20 | 6 | 547 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Future | | | 13.31040 | | 13.31800 | | | 0.0000 | 0.00 | 0 | 7 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Future | | | 13.48780 | | 13.49620 | | | 0.0000 | 0.00 | 0 | 172 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Future | | | 14.21070 | | 14.22190 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 363,610.00 | 28 | 969 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.15 | Call | | | 3.35790 | 1.716 | 30.87 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.15 | Put | | | 219,613.35790 | 220,311.716 | 30.87 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.16 | Call | | | 3.27370 | 1.689 | 30.97 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.16 | Put | | | 220,613.27370 | 221,311.689 | 30.97 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.14 | Call | | | 3.44490 | 1.744 | 30.78 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.14 | Put | | | 218,613.44490 | 219,311.744 | 30.78 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.75 | Call | | | 22,014.74560 | 20,791.707 | 16.28 | 0.3067 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.75 | Put | | | 83,324.74560 | 82,821.707 | 16.28 | 0.6933 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.76 | Call | | | 21,793.59340 | 20,577.968 | 16.30 | 0.3040 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.76 | Put | | | 84,103.59340 | 83,607.968 | 16.30 | 0.6960 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.74 | Call | | | 22,238.27120 | 21,007.820 | 16.25 | 0.3094 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.74 | Put | | | 82,548.27120 | 82,037.820 | 16.25 | 0.6906 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.72 | Call | | | 47,970.38420 | 47,027.064 | 16.89 | 0.4252 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.72 | Put | | | 88,170.38420 | 87,987.064 | 16.89 | 0.5748 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.73 | Call | | | 47,657.11140 | 46,717.483 | 16.91 | 0.4230 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.73 | Put | | | 88,857.11140 | 88,677.483 | 16.91 | 0.5770 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.71 | Call | | | 48,285.40170 | 47,338.777 | 16.87 | 0.4274 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.71 | Put | | | 87,485.40170 | 87,298.777 | 16.87 | 0.5726 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.93 | Call | | | 63,076.51110 | 62,268.597 | 17.24 | 0.4451 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.93 | Put | | | 106,456.51110 | 106,488.597 | 17.24 | 0.5549 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.94 | Call | | | 62,759.77790 | 61,954.646 | 17.26 | 0.4433 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|--|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|----------------------|------------------|----------------|
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | | 13.94 | Put | | | 107,139.77790 | 107,174.646 | 17.26 | 0.5567 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | | 13.92 | Call | | | 63,394.97020 | 62,583.809 | 17.23 | 0.4468 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | | 13.92 | Put | | | 105,774.97020 | 105,803.809 | 17.23 | 0.5532 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | | 14.37 | Call | | | 129,037.70880 | 128,783.242 | 18.12 | 0.5294 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | | 14.37 | Put | | | 143,847.70880 | 144,713.242 | 18.12 | 0.4706 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | | 14.38 | Call | | | 128,679.69410 | 128,427.867 | 18.13 | 0.5283 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | | 14.38 | Put | | | 144,489.69410 | 145,357.867 | 18.13 | 0.4717 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | | 14.36 | Call | | | 129,396.90030 | 129,139.789 | 18.11 | 0.5305 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | | 14.36 | Put | | | 143,206.90030 | 144,069.789 | 18.11 | 0.4695 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 363,610.00 | 28 | 969 |
| £ / R | On 18/09/2017 | Foreign Exchange Future | | | | 17.07310 | | 17.08160 | | | 0.0000 | 7,443,871.60 | 436 | 192,342 |
| £ / R | On 31/10/2017 | Foreign Exchange Future | | | | 17.21240 | | 17.22130 | | | 0.0000 | 0.00 | 0 | 43 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | | | 17.36380 | | 17.37310 | | | 0.0000 | 7,067,066.60 | 407 | 6,185 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | | | | 17.65600 | | 17.66620 | | | 0.0000 | 0.00 | 0 | 420 |
| £ / R | On 18/06/2018 | Foreign Exchange Future | | | | 17.94310 | | 17.95520 | | | 0.0000 | 0.00 | 0 | 3,033 |
| £ / R | On 17/09/2018 | Foreign Exchange Future | | | | 18.22990 | | 18.24350 | | | 0.0000 | 0.00 | 0 | 1,654 |
| £ / R | On 14/06/2019 | Foreign Exchange Future | | | | 19.12090 | | 19.14030 | | | 0.0000 | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | | 14,510,938.20 | 843 | 203,677 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 16.70 | Put | | | 41.66240 | 28.091 | 15.42 | 0.1479 | 0.00 | 0 | 0 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 16.70 | Call | | | 423.26240 | 401.191 | 15.42 | 0.8521 | 0.00 | 0 | 700 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 17.80 | Put | | | 733.29380 | 734.462 | 17.60 | 0.9553 | 0.00 | 0 | 0 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 17.80 | Call | | | 14.89380 | 7.562 | 17.60 | 0.0447 | 0.00 | 0 | 0 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 18.50 | Put | | | 1,420.70010 | 1,427.929 | 22.91 | 0.9940 | 0.00 | 0 | 0 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 17.99 | Put | | | 916.68260 | 920.810 | 18.90 | 0.9765 | 0.00 | 0 | 0 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 18.50 | Call | | | 2.30010 | 1.029 | 22.91 | 0.0060 | 0.00 | 0 | 300 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 18.00 | Call | | | 8.05590 | 3.794 | 18.98 | 0.0228 | 0.00 | 0 | 0 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 18.00 | Put | | | 926.45590 | 930.694 | 18.98 | 0.9772 | 0.00 | 0 | 0 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 18.01 | Call | | | 7.83590 | 3.682 | 19.06 | 0.0222 | 0.00 | 0 | 0 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 18.01 | Put | | | 936.23590 | 940.582 | 19.06 | 0.9778 | 0.00 | 0 | 0 |
| £ / R | On 18/09/2017 | Foreign Exchange Option | | 17.99 | Call | | | 8.28260 | 3.910 | 18.90 | 0.0235 | 0.00 | 0 | 0 |
| £ / R | On 31/10/2017 | Foreign Exchange Option | | 17.09 | Put | | | 316.23510 | 316.456 | 14.79 | 0.4373 | 0.00 | 0 | 0 |
| £ / R | On 31/10/2017 | Foreign Exchange Option | | 17.07 | Call | | | 458.28790 | 449.506 | 14.78 | 0.5711 | 0.00 | 0 | 0 |
| £ / R | On 31/10/2017 | Foreign Exchange Option | | 17.07 | Put | | | 306.98790 | 307.106 | 14.78 | 0.4289 | 0.00 | 0 | 0 |
| £ / R | On 31/10/2017 | Foreign Exchange Option | | 17.08 | Call | | | 452.88900 | 444.160 | 14.78 | 0.5669 | 0.00 | 0 | 0 |
| £ / R | On 31/10/2017 | Foreign Exchange Option | | 17.08 | Put | | | 311.58900 | 311.760 | 14.78 | 0.4331 | 0.00 | 0 | 0 |
| £ / R | On 31/10/2017 | Foreign Exchange Option | | 17.09 | Call | | | 447.53510 | 438.856 | 14.79 | 0.5627 | 0.00 | 0 | 0 |
| £ / R | On 18/12/2017 | Foreign Exchange Option | | 25.14 | Call | | | 0.75180 | 0.652 | 23.00 | 0.0012 | 0.00 | 0 | 0 |
| £ / R | On 18/12/2017 | Foreign Exchange Option | | 25.14 | Put | | | 7,767.65180 | 7,776.852 | 23.00 | 0.9988 | 0.00 | 0 | 0 |
| £ / R | On 18/12/2017 | Foreign Exchange Option | | 25.15 | Call | | | 0.74310 | 0.644 | 23.00 | 0.0011 | 0.00 | 0 | 0 |
| £ / R | On 18/12/2017 | Foreign Exchange Option | | 25.15 | Put | | | 7,777.64310 | 7,786.844 | 23.00 | 0.9989 | 0.00 | 0 | 0 |
| £ / R | On 18/12/2017 | Foreign Exchange Option | | 25.16 | Call | | | 0.73450 | 0.637 | 23.00 | 0.0011 | 0.00 | 0 | 0 |
| £ / R | On 18/12/2017 | Foreign Exchange Option | | 25.16 | Put | | | 7,787.63450 | 7,796.837 | 23.00 | 0.9989 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.22 | Call | | | 1,064.89840 | 1,070.040 | 16.67 | 0.6058 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.22 | Put | | | 618.69840 | 634.040 | 16.67 | 0.3942 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.23 | Call | | | 1,059.55480 | 1,064.753 | 16.68 | 0.6039 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.23 | Put | | | 623.35480 | 638.753 | 16.68 | 0.3961 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.21 | Call | | | 1,070.26210 | 1,075.341 | 16.66 | 0.6077 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.21 | Put | | | 614.06210 | 629.341 | 16.66 | 0.3923 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Call | | | 1,088.09340 | 1,090.997 | 17.02 | 0.5376 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Put | | | 1,022.89340 | 1,037.897 | 17.02 | 0.4624 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Call | | | 1,083.63640 | 1,086.591 | 17.02 | 0.5361 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Put | | | 1,028.43640 | 1,043.491 | 17.02 | 0.4639 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Call | | | 1,079.20090 | 1,082.194 | 17.03 | 0.5346 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Put | | | 1,034.00090 | 1,049.094 | 17.03 | 0.4654 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Call | | | 1,245.81750 | 1,246.287 | 17.15 | 0.5319 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Put | | | 1,252.31750 | 1,266.387 | 17.15 | 0.4681 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Call | | | 1,241.62230 | 1,242.124 | 17.15 | 0.5307 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Put | | | 1,258.12230 | 1,272.224 | 17.15 | 0.4693 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Call | | | 1,250.08440 | 1,250.515 | 17.14 | 0.5332 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Put | | | 1,246.58440 | 1,260.615 | 17.14 | 0.4668 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Call | | | 1,955.97670 | 1,948.477 | 16.99 | 0.5902 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Put | | | 1,445.67670 | 1,457.577 | 16.99 | 0.4098 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Call | | | 1,951.40400 | 1,943.953 | 16.99 | 0.5893 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Put | | | 1,451.10400 | 1,463.053 | 16.99 | 0.4107 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Call | | | 1,960.55940 | 1,953.011 | 16.98 | 0.5911 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Put | | | 1,440.25940 | 1,452.111 | 16.98 | 0.4089 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 1,000 |
| Total £ / R | | | | | | | | | | | | 14,510,938.20 | 843 | 204,677 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Future | | | 0.11892 | | 0.12004 | | | 0.0000 | 0.00 | 0 | 84 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Future | | | 0.12110 | | 0.12226 | | | 0.0000 | 0.00 | 0 | 115 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Future | | | 0.12337 | | 0.12455 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.12563 | | 0.12684 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.13447 | | 0.13575 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 199 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.16 | Call | | | 0.00010 | 0.000 | 39.59 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.16 | Put | | | 3,995.80010 | 4,108.500 | 39.59 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.17 | Call | | | 0.00000 | 0.000 | 39.59 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.17 | Put | | | 4,995.80000 | 5,108.500 | 39.59 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.15 | Call | | | 0.01160 | 0.002 | 39.59 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.15 | Put | | | 2,995.81160 | 3,108.502 | 39.59 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.11 | Call | | | 1,247.51130 | 1,146.033 | 13.99 | 0.9134 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.11 | Put | | | 21.81130 | 36.033 | 13.99 | 0.0866 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.12 | Call | | | 533.61370 | 467.150 | 16.45 | 0.5595 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.12 | Put | | | 307.91370 | 357.150 | 16.45 | 0.4405 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.13 | Call | | | 195.89620 | 166.353 | 18.80 | 0.2485 | 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 | Put | | | 970.19620 | 1,056.353 | 18.80 | 0.7515 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.12 | Call | | | 877.70460 | 810.190 | 17.97 | 0.6098 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.12 | Put | | | 422.30460 | 473.290 | 17.97 | 0.3902 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.13 | Call | | | 474.59010 | 433.408 | 19.73 | 0.3829 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,019.19010 | 1,096.508 | 19.73 | 0.6171 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.11 | Call | | | 1,550.84540 | 1,452.467 | 16.15 | 0.8520 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.11 | Put | | | 95.44540 | 115.567 | 16.15 | 0.1480 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Call | | | 735.02100 | 686.172 | 19.90 | 0.4566 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,050.82100 | 1,123.172 | 19.90 | 0.5434 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Call | | | 456.08000 | 424.941 | 21.18 | 0.3117 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Put | | | 1,771.88000 | 1,861.941 | 21.18 | 0.6883 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Call | | | 1,167.88700 | 1,098.561 | 18.32 | 0.6428 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Put | | | 483.68700 | 535.561 | 18.32 | 0.3572 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Call | | | 1,634.12310 | 1,573.106 | 19.19 | 0.6026 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Put | | | 1,059.32310 | 1,125.906 | 19.19 | 0.3974 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Call | | | 1,269.12650 | 1,213.252 | 20.37 | 0.4943 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Put | | | 1,694.32650 | 1,766.052 | 20.37 | 0.5057 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Call | | | 2,079.25940 | 2,000.646 | 16.90 | 0.7325 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Put | | | 504.45940 | 553.446 | 16.90 | 0.2675 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 199 |
| € / R | On | 18/09/2017 | Foreign Exchange Future | | | 15.51820 | | 15.57880 | | | 0.0000 | 6,021,061.60 | 388 | 98,932 |
| € / R | On | 27/09/2017 | Foreign Exchange Future | | | 15.54740 | | 15.60820 | | | 0.0000 | 0.00 | 0 | 800 |
| € / R | On | 27/10/2017 | Foreign Exchange Future | | | 15.64570 | | 15.70680 | | | 0.0000 | 0.00 | 0 | 800 |
| € / R | On | 28/11/2017 | Foreign Exchange Future | | | 15.74840 | | 15.80990 | | | 0.0000 | 0.00 | 0 | 800 |
| € / R | On | 18/12/2017 | Foreign Exchange Future | | | 15.81310 | | 15.87510 | | | 0.0000 | 8,286,064.40 | 524 | 31,595 |
| € / R | On | 27/12/2017 | Foreign Exchange Future | | | 15.84360 | | 15.90580 | | | 0.0000 | 0.00 | 0 | 800 |
| € / R | On | 31/01/2018 | Foreign Exchange Future | | | 15.96030 | | 16.02250 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Future | | | 16.11430 | | 16.17750 | | | 0.0000 | 0.00 | 0 | 10,307 |
| € / R | On | 18/06/2018 | Foreign Exchange Future | | | 16.41480 | | 16.47900 | | | 0.0000 | 0.00 | 0 | 1 |
| € / R | On | 14/06/2019 | Foreign Exchange Future | | | 17.72080 | | 17.78840 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 14,307,126.00 | 912 | 144,035 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 15.10 | Call | | | 494.05630 | 428.972 | 14.03 | 0.9215 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 15.10 | Put | | | 15.25630 | 10.772 | 14.03 | 0.0785 | 0.00 | 0 | 16,000 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.47 | Call | | | 0.13610 | 0.143 | 49.43 | 0.0005 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.47 | Put | | | 3,891.33610 | 3,951.943 | 49.43 | 0.9995 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.48 | Call | | | 0.13890 | 0.146 | 49.60 | 0.0005 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.48 | Put | | | 3,901.33890 | 3,961.946 | 49.60 | 0.9995 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.46 | Call | | | 0.13330 | 0.140 | 49.25 | 0.0005 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.46 | Put | | | 3,881.33330 | 3,941.940 | 49.25 | 0.9995 | 0.00 | 0 | 0 |
| € / R | On | 27/09/2017 | Foreign Exchange Option | 15.31 | Put | | | 66.93150 | 72.135 | 12.75 | 0.2776 | 0.00 | 0 | 0 |
| € / R | On | 27/09/2017 | Foreign Exchange Option | 15.31 | Call | | | 365.13150 | 309.535 | 12.75 | 0.7224 | 0.00 | 0 | 0 |
| € / R | On | 27/10/2017 | Foreign Exchange Option | 15.42 | Put | | | 169.18970 | 181.493 | 12.73 | 0.3654 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| € / R | On | 27/10/2017 | Foreign Exchange Option | 15.42 | Call | | | 455.98970 | 407.193 | 12.73 | 0.6346 | 0.00 | 0 | 0 |
| € / R | On | 28/11/2017 | Foreign Exchange Option | 15.51 | Put | | | 258.17350 | 273.280 | 13.21 | 0.3896 | 0.00 | 0 | 0 |
| € / R | On | 28/11/2017 | Foreign Exchange Option | 15.51 | Call | | | 558.07350 | 511.681 | 13.21 | 0.6104 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Put | | | 2,252.85770 | 2,306.280 | 17.62 | 0.9215 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.20 | Put | | | 671.93500 | 701.958 | 14.64 | 0.6106 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 15.80 | Call | | | 500.90570 | 458.150 | 13.82 | 0.5189 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 15.80 | Put | | | 425.80570 | 445.050 | 13.82 | 0.4811 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | | 58.57610 | 49.918 | 17.61 | 0.0792 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | | 2,243.47610 | 2,296.818 | 17.61 | 0.9208 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Call | | | 57.95770 | 49.379 | 17.62 | 0.0785 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.13 | Put | | | 16.44240 | 16.766 | 12.59 | 0.0394 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.53 | Put | | | 911.64890 | 947.819 | 15.31 | 0.6983 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.53 | Call | | | 256.74890 | 230.919 | 15.31 | 0.3017 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Call | | | 59.20100 | 50.464 | 17.60 | 0.0800 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Put | | | 2,234.10100 | 2,287.364 | 17.60 | 0.9200 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.20 | Call | | | 347.03500 | 315.058 | 14.64 | 0.3894 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Put | | | 5,539.09620 | 5,600.261 | 22.66 | 0.9942 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Call | | | 1,889.50680 | 1,827.691 | 13.09 | 0.9663 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Put | | | 14.40680 | 14.591 | 13.09 | 0.0337 | 0.00 | 0 | 18,000 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 15.60 | Call | | | 602.05140 | 555.726 | 13.59 | 0.5902 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 15.60 | Put | | | 326.95140 | 342.626 | 13.59 | 0.4098 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.13 | Call | | | 1,761.54240 | 1,699.866 | 12.59 | 0.9606 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.39 | Put | | | 806.64340 | 840.306 | 15.02 | 0.6633 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.39 | Call | | | 291.74340 | 263.405 | 15.02 | 0.3367 | 0.00 | 0 | 18,000 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.60 | Call | | | 240.89720 | 216.254 | 15.45 | 0.2855 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.60 | Put | | | 965.79720 | 1,003.154 | 15.45 | 0.7145 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Call | | | 4.19620 | 3.361 | 22.66 | 0.0058 | 0.00 | 0 | 0 |
| € / R | On | 27/12/2017 | Foreign Exchange Option | 15.62 | Put | | | 348.39380 | 365.579 | 13.80 | 0.4100 | 0.00 | 0 | 0 |
| € / R | On | 27/12/2017 | Foreign Exchange Option | 15.62 | Call | | | 634.19380 | 589.179 | 13.80 | 0.5900 | 0.00 | 0 | 0 |
| € / R | On | 31/01/2018 | Foreign Exchange Option | 15.80 | Put | | | 474.29110 | 496.866 | 14.52 | 0.4377 | 0.00 | 0 | 193,000 |
| € / R | On | 31/01/2018 | Foreign Exchange Option | 15.80 | Call | | | 696.79110 | 657.166 | 14.52 | 0.5623 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Call | | | 1,497.81930 | 1,444.019 | 14.12 | 0.8019 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Put | | | 180.31930 | 189.719 | 14.12 | 0.1981 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Call | | | 1,490.13150 | 1,436.438 | 14.13 | 0.7999 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Put | | | 182.63150 | 192.138 | 14.13 | 0.2001 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Call | | | 1,505.52480 | 1,451.618 | 14.12 | 0.8038 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Put | | | 178.02480 | 187.318 | 14.12 | 0.1962 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Put | | | 64.03780 | 65.894 | 14.59 | 0.0819 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Call | | | 2,241.53780 | 2,180.194 | 14.59 | 0.9181 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.05 | Call | | | 1,355.41570 | 1,303.783 | 14.20 | 0.7642 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.05 | Put | | | 227.91570 | 239.483 | 14.20 | 0.2358 | 0.00 | 0 | 5,648 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.10 | Call | | | 1,319.25850 | 1,268.234 | 14.22 | 0.7538 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.10 | Put | | | 241.75850 | 253.933 | 14.22 | 0.2462 | 0.00 | 0 | 19,510 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.50 | Put | | | 909.39900 | 944.462 | 15.72 | 0.5606 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.50 | Call | | | 586.89900 | 558.762 | 15.72 | 0.4394 | 0.00 | 0 | 643 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Put | | | 433.07060 | 450.905 | 14.82 | 0.3079 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Call | | | 1,414.83230 | 1,368.456 | 14.81 | 0.6956 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Put | | | 425.83230 | 443.657 | 14.81 | 0.3044 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | | 1,408.44180 | 1,362.074 | 14.82 | 0.6939 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | | 429.44180 | 447.274 | 14.82 | 0.3061 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Call | | | 1,402.07060 | 1,355.705 | 14.82 | 0.6921 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Call | | | 1,978.91890 | 1,935.926 | 16.13 | 0.6320 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Put | | | 1,060.51890 | 1,085.126 | 16.13 | 0.3680 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Call | | | 1,974.08960 | 1,931.291 | 16.14 | 0.6309 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Put | | | 1,065.68960 | 1,090.491 | 16.14 | 0.3691 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Call | | | 1,983.75190 | 1,940.573 | 16.12 | 0.6330 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Put | | | 1,055.35190 | 1,079.773 | 16.12 | 0.3670 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 270,801 |
| Total € / R | | | | | | | | | | | | 14,307,126.00 | 912 | 414,836 |
| AUS / R | On | 18/09/2017 | Foreign Exchange Future | | | 10.40230 | | 10.44330 | | | 0.0000 | 17,257,415.70 | 1,659 | 24,117 |
| AUS / R | On | 18/12/2017 | Foreign Exchange Future | | | 10.53740 | | 10.57870 | | | 0.0000 | 94,836.60 | 9 | 7,019 |
| AUS / R | On | 27/12/2017 | Foreign Exchange Future | | | 10.55060 | | 10.59200 | | | 0.0000 | 0.00 | 0 | 0 |
| AUS / R | On | 19/03/2018 | Foreign Exchange Future | | | 10.67030 | | 10.71180 | | | 0.0000 | 0.00 | 0 | 0 |
| AUS / R | On | 18/06/2018 | Foreign Exchange Future | | | 10.79910 | | 10.84120 | | | 0.0000 | 0.00 | 0 | 1,500 |
| AUS / R | On | 14/06/2019 | Foreign Exchange Future | | | 11.31480 | | 11.35200 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AUS / R Future | | | | | | | | | | | | 17,352,252.30 | 1,668 | 32,636 |
| AUS / R | On | 18/09/2017 | Foreign Exchange Option | 12.17 | Call | | | 0.04430 | 0.020 | 31.62 | 0.0002 | 0.00 | 0 | 0 |
| AUS / R | On | 18/09/2017 | Foreign Exchange Option | 12.17 | Put | | | 1,726.74430 | 1,767.720 | 31.62 | 0.9998 | 0.00 | 0 | 0 |
| AUS / R | On | 18/09/2017 | Foreign Exchange Option | 12.18 | Call | | | 0.04290 | 0.020 | 31.73 | 0.0002 | 0.00 | 0 | 0 |
| AUS / R | On | 18/09/2017 | Foreign Exchange Option | 12.18 | Put | | | 1,736.74290 | 1,777.720 | 31.73 | 0.9998 | 0.00 | 0 | 0 |
| AUS / R | On | 18/09/2017 | Foreign Exchange Option | 12.19 | Call | | | 0.04150 | 0.020 | 31.84 | 0.0002 | 0.00 | 0 | 0 |
| AUS / R | On | 18/09/2017 | Foreign Exchange Option | 12.19 | Put | | | 1,746.74150 | 1,787.720 | 31.84 | 0.9998 | 0.00 | 0 | 0 |
| AUS / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Put | | | 1,339.38260 | 1,378.599 | 17.62 | 0.8960 | 0.00 | 0 | 0 |
| AUS / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Call | | | 47.30760 | 45.274 | 17.63 | 0.1026 | 0.00 | 0 | 0 |
| AUS / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Put | | | 1,348.60760 | 1,387.875 | 17.63 | 0.8974 | 0.00 | 0 | 0 |
| AUS / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Call | | | 48.86990 | 46.734 | 17.60 | 0.1055 | 0.00 | 0 | 0 |
| AUS / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Put | | | 1,330.16990 | 1,369.334 | 17.60 | 0.8945 | 0.00 | 0 | 0 |
| AUS / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Call | | | 48.08260 | 45.999 | 17.62 | 0.1040 | 0.00 | 0 | 0 |
| AUS / R | On | 27/12/2017 | Foreign Exchange Option | 10.00 | Call | | | 697.67190 | 668.404 | 14.46 | 0.7654 | 0.00 | 0 | 0 |
| AUS / R | On | 27/12/2017 | Foreign Exchange Option | 10.00 | Put | | | 105.67190 | 117.804 | 14.46 | 0.2346 | 0.00 | 0 | 0 |
| AUS / R | On | 27/12/2017 | Foreign Exchange Option | 10.01 | Call | | | 690.05980 | 661.152 | 14.46 | 0.7614 | 0.00 | 0 | 0 |
| AUS / R | On | 27/12/2017 | Foreign Exchange Option | 10.01 | Put | | | 108.05980 | 120.552 | 14.46 | 0.2386 | 0.00 | 0 | 0 |
| AUS / R | On | 27/12/2017 | Foreign Exchange Option | 9.99 | Call | | | 705.32330 | 675.864 | 14.46 | 0.7693 | 0.00 | 0 | 0 |
| AUS / R | On | 27/12/2017 | Foreign Exchange Option | 9.99 | Put | | | 103.32330 | 115.264 | 14.46 | 0.2307 | 0.00 | 0 | 0 |
| AUS / R | On | 19/03/2018 | Foreign Exchange Option | 9.99 | Call | | | 895.05890 | 870.932 | 15.24 | 0.7439 | 0.00 | 0 | 0 |
| AUS / R | On | 19/03/2018 | Foreign Exchange Option | 9.99 | Put | | | 173.25890 | 190.632 | 15.24 | 0.2561 | 0.00 | 0 | 0 |
| AUS / R | On | 19/03/2018 | Foreign Exchange Option | 10.00 | Call | | | 887.74740 | 863.784 | 15.24 | 0.7410 | 0.00 | 0 | 0 |
| AUS / R | On | 19/03/2018 | Foreign Exchange Option | 10.00 | Put | | | 175.94740 | 193.484 | 15.24 | 0.2590 | 0.00 | 0 | 0 |
| AUS / R | On | 19/03/2018 | Foreign Exchange Option | 10.01 | Call | | | 880.46350 | 856.669 | 15.23 | 0.7381 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.01 | Put | | | 178.66350 | 196.369 | 15.23 | 0.2619 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Put | | | 385.21130 | 408.602 | 14.54 | 0.3910 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Call | | | 727.32190 | 708.326 | 14.52 | 0.6148 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Put | | | 376.12190 | 399.226 | 14.52 | 0.3852 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Call | | | 721.84920 | 702.999 | 14.53 | 0.6119 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Put | | | 380.64920 | 403.898 | 14.53 | 0.3881 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Call | | | 716.41130 | 697.701 | 14.54 | 0.6090 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Put | | | 680.05140 | 699.226 | 14.22 | 0.4074 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Call | | | 1,021.65100 | 1,003.437 | 14.21 | 0.5964 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Put | | | 669.65100 | 688.637 | 14.21 | 0.4036 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Call | | | 1,016.84100 | 998.718 | 14.21 | 0.5945 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Put | | | 674.84100 | 693.918 | 14.21 | 0.4055 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Call | | | 1,012.05140 | 994.026 | 14.22 | 0.5926 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 17,352,252.30 | 1,668 | 32,636 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Future | | | 10.66840 | | 10.65670 | | | 0.0000 | 0.00 | 0 | 1,200 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Future | | | 10.82230 | | 10.81050 | | | 0.0000 | 0.00 | 0 | 500 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Future | | | 10.96960 | | 10.95660 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Future | | | 10.96960 | | 10.95180 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 1,700 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.29 | Call | | | 2.44630 | 1.017 | 17.84 | 0.0113 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.29 | Put | | | 635.74630 | 622.617 | 17.84 | 0.9887 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.30 | Call | | | 2.34110 | 0.958 | 17.95 | 0.0107 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.30 | Put | | | 645.64110 | 632.558 | 17.95 | 0.9893 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.28 | Call | | | 2.55710 | 1.079 | 17.74 | 0.0120 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.28 | Put | | | 625.85710 | 612.679 | 17.74 | 0.9880 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.54 | Call | | | 447.63140 | 453.653 | 13.18 | 0.6632 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.54 | Put | | | 177.13140 | 171.353 | 13.18 | 0.3368 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.55 | Call | | | 441.58400 | 447.537 | 13.19 | 0.6580 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.55 | Put | | | 181.08400 | 175.237 | 13.19 | 0.3420 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.53 | Call | | | 453.73140 | 459.823 | 13.17 | 0.6683 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.53 | Put | | | 173.23140 | 167.523 | 13.17 | 0.3317 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.07 | Call | | | 1,002.71630 | 1,015.165 | 13.96 | 0.8165 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.07 | Put | | | 116.11630 | 115.565 | 13.96 | 0.1835 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.08 | Call | | | 994.85980 | 1,007.295 | 13.96 | 0.8139 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.08 | Put | | | 118.25980 | 117.695 | 13.96 | 0.1861 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.06 | Call | | | 1,010.60370 | 1,023.064 | 13.96 | 0.8192 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.06 | Put | | | 114.00370 | 113.464 | 13.96 | 0.1808 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Call | | | 612.17570 | 622.360 | 14.31 | 0.5684 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Put | | | 480.37570 | 472.760 | 14.31 | 0.4316 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.83 | Call | | | 607.38970 | 617.528 | 14.32 | 0.5655 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.83 | Put | | | 485.58970 | 477.928 | 14.32 | 0.4345 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Call | | | 616.99200 | 627.218 | 14.30 | 0.5713 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Put | | | 475.19200 | 467.618 | 14.30 | 0.4287 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 1,700 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Future | | | 13.60590 | | 13.67080 | | | 0.0000 | 0.00 | 0 | 3,658 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Future | | | 13.87940 | | 13.94600 | | | 0.0000 | 12,491,460.00 | 900 | 1,150 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Future | | | 14.16150 | | 14.22960 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Future | | | 14.44000 | | 14.50910 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Future | | | 15.44890 | | 15.52310 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 12,491,460.00 | 900 | 4,808 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.39 | Call | | | 0.39450 | 0.111 | 27.97 | 0.0008 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.39 | Put | | | 1,719.59450 | 1,784.211 | 27.97 | 0.9992 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.40 | Call | | | 0.38100 | 0.108 | 28.04 | 0.0008 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.40 | Put | | | 1,729.58100 | 1,794.208 | 28.04 | 0.9992 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.38 | Call | | | 0.40840 | 0.115 | 27.90 | 0.0008 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.38 | Put | | | 1,709.60840 | 1,774.215 | 27.90 | 0.9992 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.03 | Call | | | 446.85420 | 402.165 | 16.43 | 0.4664 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.03 | Put | | | 530.85420 | 552.765 | 16.43 | 0.5336 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.04 | Call | | | 442.79730 | 398.337 | 16.44 | 0.4632 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.04 | Put | | | 536.79730 | 558.937 | 16.44 | 0.5368 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.02 | Call | | | 450.94320 | 406.028 | 16.41 | 0.4697 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.02 | Put | | | 524.94320 | 546.628 | 16.41 | 0.5303 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.15 | Call | | | 727.04650 | 686.602 | 16.76 | 0.5267 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.15 | Put | | | 647.44650 | 675.102 | 16.76 | 0.4733 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Call | | | 722.59520 | 682.363 | 16.78 | 0.5244 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Put | | | 652.99520 | 680.863 | 16.78 | 0.4756 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.14 | Call | | | 731.52160 | 690.946 | 16.75 | 0.5290 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.14 | Put | | | 641.92160 | 669.446 | 16.75 | 0.4710 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Call | | | 834.55100 | 804.576 | 16.79 | 0.5125 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Put | | | 855.45100 | 894.576 | 16.79 | 0.4875 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Call | | | 830.51130 | 800.677 | 16.80 | 0.5106 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Put | | | 861.41130 | 900.677 | 16.80 | 0.4894 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Call | | | 826.49060 | 796.791 | 16.81 | 0.5088 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Put | | | 867.39060 | 906.791 | 16.81 | 0.4912 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Put | | | 876.05790 | 928.231 | 15.71 | 0.3708 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 1,669.29120 | 1,646.241 | 15.68 | 0.6317 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 866.19120 | 917.341 | 15.68 | 0.3683 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Call | | | 1,664.21350 | 1,641.678 | 15.69 | 0.6305 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Put | | | 871.11350 | 922.778 | 15.69 | 0.3695 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Call | | | 1,659.15790 | 1,637.131 | 15.71 | 0.6292 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 12,491,460.00 | 900 | 4,808 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CNH / R | On | 18/09/2017 | Foreign Exchange Future | | | 1.98110 | | 1.98750 | | | 0.0000 | 0.00 | 0 | 10 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Future | | | 2.00000 | | 2.00590 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Future | | | 2.01790 | | 2.02360 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Future | | | 2.03480 | | 2.04080 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.02100 | | 2.02340 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 10 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.15 | Call | | | 2.59830 | 0.935 | 22.68 | 0.0048 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.15 | Put | | | 1,627.59830 | 1,689.935 | 22.68 | 0.9952 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.16 | Call | | | 2.15480 | 0.728 | 23.21 | 0.0037 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.16 | Put | | | 1,727.15480 | 1,789.728 | 23.21 | 0.9963 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.14 | Call | | | 3.15850 | 1.116 | 21.96 | 0.0058 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.14 | Put | | | 1,528.15850 | 1,590.116 | 21.96 | 0.9942 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.94 | Put | | | 331.53240 | 342.028 | 14.60 | 0.3298 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.95 | Call | | | 928.34940 | 881.415 | 14.66 | 0.6448 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.95 | Put | | | 369.34940 | 381.415 | 14.66 | 0.3552 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.96 | Call | | | 868.78600 | 823.493 | 14.72 | 0.6190 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.96 | Put | | | 409.78600 | 423.493 | 14.72 | 0.3810 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.94 | Call | | | 990.53240 | 942.028 | 14.60 | 0.6702 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.92 | Call | | | 1,500.98080 | 1,459.494 | 15.67 | 0.6905 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.92 | Put | | | 464.98080 | 480.493 | 15.67 | 0.3095 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.93 | Call | | | 1,438.29700 | 1,398.006 | 15.72 | 0.6737 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.93 | Put | | | 502.29700 | 519.006 | 15.72 | 0.3263 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.94 | Call | | | 1,377.42260 | 1,338.349 | 15.77 | 0.6568 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.94 | Put | | | 541.42260 | 559.349 | 15.77 | 0.3432 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Call | | | 1,250.72660 | 1,214.628 | 16.09 | 0.5487 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Put | | | 1,042.72660 | 1,066.628 | 16.09 | 0.4513 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Call | | | 1,205.46510 | 1,170.394 | 16.15 | 0.5348 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Put | | | 1,097.46510 | 1,122.394 | 16.15 | 0.4652 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Call | | | 1,297.42660 | 1,260.306 | 16.03 | 0.5626 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Put | | | 989.42660 | 1,012.306 | 16.03 | 0.4374 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Call | | | 1,967.79960 | 1,955.417 | 16.51 | 0.5805 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Put | | | 1,533.79960 | 1,545.417 | 16.51 | 0.4195 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Call | | | 1,921.22550 | 1,909.533 | 16.54 | 0.5715 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Put | | | 1,587.22550 | 1,599.533 | 16.54 | 0.4285 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Call | | | 2,015.31950 | 2,002.250 | 16.48 | 0.5895 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Put | | | 1,481.31950 | 1,492.250 | 16.48 | 0.4105 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 10 |
| DKK / R | On | 18/09/2017 | Foreign Exchange Future | | | 2.09130 | | 2.09810 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Future | | | 2.13260 | | 2.13930 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Future | | | 2.17320 | | 2.18020 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Future | | | 2.21470 | | 2.22160 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.39590 | | 2.40160 | | | 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 DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 18/09/2017 | Foreign Exchange Option | 1.96 | Call | | | 1,382.92520 | 1,313.780 | 18.11 | 0.9953 | 0.00 | 0 | 0 |
| DKK / R | On | 18/09/2017 | Foreign Exchange Option | 1.96 | Put | | | 1.92520 | 0.780 | 18.11 | 0.0047 | 0.00 | 0 | 0 |
| DKK / R | On | 18/09/2017 | Foreign Exchange Option | 1.97 | Call | | | 1,283.71830 | 1,214.233 | 17.74 | 0.9927 | 0.00 | 0 | 0 |
| DKK / R | On | 18/09/2017 | Foreign Exchange Option | 1.97 | Put | | | 2.71830 | 1.233 | 17.74 | 0.0073 | 0.00 | 0 | 0 |
| DKK / R | On | 18/09/2017 | Foreign Exchange Option | 1.95 | Call | | | 1,482.36390 | 1,413.491 | 18.48 | 0.9970 | 0.00 | 0 | 0 |
| DKK / R | On | 18/09/2017 | Foreign Exchange Option | 1.95 | Put | | | 1.36390 | 0.491 | 18.48 | 0.0030 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.01 | Put | | | 188.74910 | 197.003 | 14.69 | 0.2073 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.02 | Call | | | 1,405.52240 | 1,347.893 | 14.72 | 0.7731 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.02 | Put | | | 212.52240 | 221.893 | 14.72 | 0.2269 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.00 | Call | | | 1,559.96980 | 1,500.185 | 14.67 | 0.8113 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.00 | Put | | | 166.96980 | 174.185 | 14.67 | 0.1887 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.01 | Call | | | 1,481.74910 | 1,423.003 | 14.69 | 0.7927 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.19 | Put | | | 1,100.69750 | 1,146.328 | 16.94 | 0.5009 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.17 | Call | | | 1,087.45590 | 1,060.135 | 16.76 | 0.5289 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.17 | Put | | | 985.45590 | 1,028.135 | 16.76 | 0.4711 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.18 | Call | | | 1,044.30450 | 1,018.473 | 16.85 | 0.5139 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.18 | Put | | | 1,042.30450 | 1,086.473 | 16.85 | 0.4861 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.19 | Call | | | 1,002.69750 | 978.328 | 16.94 | 0.4991 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Call | | | 1,250.11870 | 1,217.713 | 16.66 | 0.5103 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Put | | | 1,334.11870 | 1,370.713 | 16.66 | 0.4897 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Call | | | 1,333.42350 | 1,298.879 | 16.51 | 0.5347 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Put | | | 1,217.42350 | 1,251.879 | 16.51 | 0.4653 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Call | | | 1,291.14350 | 1,257.670 | 16.59 | 0.5224 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Put | | | 1,275.14350 | 1,310.670 | 16.59 | 0.4776 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Put | | | 924.48920 | 939.644 | 16.39 | 0.2648 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Call | | | 3,474.17800 | 3,433.021 | 16.39 | 0.7282 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Put | | | 958.17800 | 974.021 | 16.39 | 0.2718 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Call | | | 3,413.71710 | 3,373.449 | 16.44 | 0.7207 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Put | | | 997.71710 | 1,014.449 | 16.44 | 0.2793 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Call | | | 3,540.48920 | 3,498.644 | 16.39 | 0.7352 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Future | | | 1.65760 | | 1.65850 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Future | | | 1.68520 | | 1.68620 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Future | | | 1.71180 | | 1.71280 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Future | | | 1.73710 | | 1.73840 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.83640 | | 1.83770 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.94 | Call | | | 0.05600 | 0.034 | 31.76 | 0.0002 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.94 | Put | | | 2,815.05600 | 2,824.034 | 31.76 | 0.9998 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.95 | Call | | | 0.04720 | 0.030 | 32.45 | 0.0002 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.95 | Put | | | 2,915.04720 | 2,924.030 | 32.45 | 0.9998 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.96 | Call | | | 0.04000 | 0.026 | 33.14 | 0.0001 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.96 | Put | | | 3,015.04000 | 3,024.026 | 33.14 | 0.9999 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.77 | Call | | | 263.80880 | 250.031 | 16.18 | 0.2934 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.77 | Put | | | 1,101.80880 | 1,098.031 | 16.18 | 0.7066 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.78 | Call | | | 243.22040 | 230.131 | 16.38 | 0.2734 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.78 | Put | | | 1,181.22040 | 1,178.131 | 16.38 | 0.7266 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.76 | Call | | | 286.21230 | 271.745 | 15.99 | 0.3147 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.76 | Put | | | 1,024.21230 | 1,019.746 | 15.99 | 0.6853 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.74 | Call | | | 691.39520 | 679.582 | 16.42 | 0.4684 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.74 | Put | | | 963.39520 | 961.582 | 16.42 | 0.5316 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.75 | Call | | | 656.07550 | 644.607 | 16.54 | 0.4499 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.75 | Put | | | 1,028.07550 | 1,026.607 | 16.54 | 0.5501 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.73 | Call | | | 728.56220 | 716.418 | 16.29 | 0.4874 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.73 | Put | | | 900.56220 | 898.418 | 16.29 | 0.5126 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Call | | | 916.48910 | 904.850 | 16.63 | 0.4932 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Put | | | 1,132.48910 | 1,133.850 | 16.63 | 0.5068 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Call | | | 880.20560 | 868.853 | 16.74 | 0.4782 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Put | | | 1,196.20560 | 1,197.853 | 16.74 | 0.5218 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Call | | | 954.29650 | 942.374 | 16.52 | 0.5085 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Put | | | 1,070.29650 | 1,071.374 | 16.52 | 0.4915 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Call | | | 1,975.50500 | 1,969.848 | 16.99 | 0.6088 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Put | | | 1,298.50500 | 1,305.848 | 16.99 | 0.3912 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Call | | | 2,066.51640 | 2,060.255 | 16.82 | 0.6284 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Put | | | 1,189.51640 | 1,196.255 | 16.82 | 0.3716 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Call | | | 2,020.44530 | 2,014.486 | 16.91 | 0.6186 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Put | | | 1,243.44530 | 1,250.486 | 16.91 | 0.3814 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 18/09/2017 | Foreign Exchange Future | | | 0.12580 | | 0.12580 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/12/2017 | Foreign Exchange Future | | | 0.12530 | | 0.12530 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 19/03/2018 | Foreign Exchange Future | | | 0.12490 | | 0.12490 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.12410 | | 0.12450 | | | 0.0000 | 0.00 | 0 | 1,145 |
| KES / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.11350 | | 0.11220 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,145 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,145 |
| NOK/R | On | 18/09/2017 | Foreign Exchange Future | | | 1.65130 | | 1.67420 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 18/12/2017 | Foreign Exchange Future | | | 1.67820 | | 1.70140 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 19/03/2018 | Foreign Exchange Future | | | 1.70460 | | 1.72820 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 18/06/2018 | Foreign Exchange Future | | | 1.73100 | | 1.75480 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.84120 | | 1.86610 | | | 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 NOK/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NOK/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 9.39500 | | 9.40400 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 9.51170 | | 9.52080 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 9.62710 | | 9.63610 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 9.74040 | | 9.74930 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.19040 | | 10.20170 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.59 | Put | | | 1,186.04780 | 1,195.063 | 26.82 | 0.9993 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.57 | Call | | | 0.06080 | 0.067 | 26.56 | 0.0007 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.57 | Put | | | 1,166.06080 | 1,175.067 | 26.56 | 0.9993 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.58 | Call | | | 0.05390 | 0.065 | 26.69 | 0.0007 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.58 | Put | | | 1,176.05390 | 1,185.065 | 26.69 | 0.9993 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.59 | Call | | | 0.04780 | 0.063 | 26.82 | 0.0007 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Call | | | 194.06820 | 191.710 | 15.97 | 0.3701 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Put | | | 483.26820 | 490.011 | 15.97 | 0.6299 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Call | | | 191.09650 | 188.789 | 16.00 | 0.3657 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Put | | | 490.29650 | 497.089 | 16.00 | 0.6343 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Call | | | 197.08210 | 194.674 | 15.95 | 0.3745 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Put | | | 476.28210 | 482.974 | 15.95 | 0.6255 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.45 | Call | | | 531.67550 | 532.821 | 16.03 | 0.5865 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.45 | Put | | | 345.57550 | 355.721 | 16.03 | 0.4135 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.46 | Call | | | 526.47080 | 527.682 | 16.04 | 0.5829 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.46 | Put | | | 350.37080 | 360.582 | 16.04 | 0.4171 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.44 | Call | | | 536.91810 | 537.998 | 16.02 | 0.5901 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.44 | Put | | | 340.81810 | 350.898 | 16.02 | 0.4099 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Call | | | 477.32590 | 478.512 | 15.41 | 0.4969 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Put | | | 568.02590 | 578.112 | 15.41 | 0.5031 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Call | | | 473.36840 | 474.591 | 15.43 | 0.4939 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Put | | | 574.06840 | 584.191 | 15.43 | 0.5061 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Call | | | 481.31360 | 482.462 | 15.40 | 0.4998 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Put | | | 562.01360 | 572.062 | 15.40 | 0.5002 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Call | | | 949.37290 | 944.358 | 15.11 | 0.5927 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Put | | | 667.67290 | 673.958 | 15.11 | 0.4073 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Call | | | 944.68010 | 939.720 | 15.12 | 0.5907 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Put | | | 672.98010 | 679.320 | 15.12 | 0.4093 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Call | | | 954.08170 | 949.023 | 15.10 | 0.5946 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Put | | | 662.38170 | 668.623 | 15.10 | 0.4054 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Future | | | 1.28730 | | 1.29180 | | | 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 |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| PULA / R | On | 18/12/2017 | Foreign Exchange Future | | | 1.30040 | | 1.30540 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Future | | | 1.31350 | | 1.31680 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.32780 | | 1.32950 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.34560 | | 1.35260 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 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 | | | 782.00000 | 827.000 | | 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 | | | 882.00000 | 927.000 | | 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 | | | 682.00000 | 727.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.30 | Call | | | 54.00000 | 4.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.30 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.31 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.31 | Put | | | 46.00000 | 96.000 | | 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 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.32 | Put | | | 146.00000 | 196.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.30 | Call | | | 168.00000 | 135.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.30 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.31 | Call | | | 68.00000 | 35.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.31 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.32 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.32 | Put | | | 32.00000 | 65.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.32 | Call | | | 95.00000 | 78.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.32 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.33 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.33 | Put | | | 5.00000 | 22.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.31 | Call | | | 195.00000 | 178.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.31 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Call | | | 326.00000 | 256.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Call | | | 226.00000 | 156.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Call | | | 426.00000 | 356.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO £ | On | 18/09/2017 | Foreign Exchange Future | | | 1.31870 | | 1.31860 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 18/12/2017 | Foreign Exchange Future | | | 1.32250 | | 1.32250 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 19/03/2018 | Foreign Exchange Future | | | 1.32650 | | 1.32650 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 18/06/2018 | Foreign Exchange Future | | | 1.33030 | | 1.33040 | | | 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 | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO €On | 18/09/2017 | Foreign Exchange Future | | | 1.19860 | | 1.20260 | | | | 0.0000 | 0.00 | 0 | 5,150 |
| QUANTO €On | 18/12/2017 | Foreign Exchange Future | | | 1.20440 | | 1.20840 | | | | 0.0000 | 48,176.00 | 40 | 0 |
| QUANTO €On | 19/03/2018 | Foreign Exchange Future | | | 1.21070 | | 1.21470 | | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO €On | 18/06/2018 | Foreign Exchange Future | | | 1.21700 | | 1.22100 | | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 48,176.00 | 40 | 5,150 |
| Total QUANTO € / \$ | | | | | | | | | | | | 48,176.00 | 40 | 5,150 |
| RAIN | On | 18/09/2017 | Foreign Exchange Future | | 23,246.52000 | | 23,332.07000 | | | | 0.0000 | 0.00 | 0 | 0 |
| RAIN | On | 18/12/2017 | Foreign Exchange Future | | 23,615.16000 | | 23,701.00000 | | | | 0.0000 | 0.00 | 0 | 0 |
| RAIN | On | 19/03/2018 | Foreign Exchange Future | | 23,986.80000 | | 24,073.50000 | | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 18/09/2017 | Foreign Exchange Future | | 9.62750 | | 9.65760 | | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 18/12/2017 | Foreign Exchange Future | | 9.77430 | | 9.80560 | | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Future | | 9.92150 | | 9.95350 | | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Future | | 10.06680 | | 10.09870 | | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Future | | 10.64400 | | 10.68170 | | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 18/09/2017 | Foreign Exchange Option | 9.63 | Call | | 86.10280 | 57.932 | 11.12 | 0.4963 | | 0.00 | 0 | 0 |
| SGD / R | On | 18/09/2017 | Foreign Exchange Option | 9.63 | Put | | 58.50280 | 60.432 | 11.12 | 0.5037 | | 0.00 | 0 | 0 |
| SGD / R | On | 18/09/2017 | Foreign Exchange Option | 9.64 | Call | | 80.01080 | 52.536 | 11.01 | 0.4691 | | 0.00 | 0 | 0 |
| SGD / R | On | 18/09/2017 | Foreign Exchange Option | 9.64 | Put | | 62.41080 | 65.036 | 11.01 | 0.5309 | | 0.00 | 0 | 0 |
| SGD / R | On | 18/09/2017 | Foreign Exchange Option | 9.65 | Call | | 74.13510 | 47.416 | 10.89 | 0.4414 | | 0.00 | 0 | 0 |
| SGD / R | On | 18/09/2017 | Foreign Exchange Option | 9.65 | Put | | 66.53510 | 69.916 | 10.89 | 0.5586 | | 0.00 | 0 | 0 |
| SGD / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Put | | 280.37060 | 295.684 | 13.71 | 0.5063 | | 0.00 | 0 | 0 |
| SGD / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Call | | 271.73180 | 255.926 | 13.74 | 0.4881 | | 0.00 | 0 | 0 |
| SGD / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Put | | 286.13180 | 301.626 | 13.74 | 0.5119 | | 0.00 | 0 | 0 |
| SGD / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Call | | 280.26690 | 264.101 | 13.68 | 0.4994 | | 0.00 | 0 | 0 |
| SGD / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Put | | 274.66690 | 289.801 | 13.68 | 0.5006 | | 0.00 | 0 | 0 |
| SGD / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Call | | 275.97060 | 259.984 | 13.71 | 0.4937 | | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.96 | Call | | 418.38330 | 407.372 | 14.95 | 0.5071 | | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.96 | Put | | 424.88330 | 445.872 | 14.95 | 0.4929 | | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.97 | Call | | 414.16490 | 403.269 | 14.97 | 0.5034 | | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.97 | Put | | 430.66490 | 451.769 | 14.97 | 0.4966 | | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.95 | Call | | 422.63680 | 411.515 | 14.93 | 0.5108 | | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.95 | Put | | 419.13680 | 440.015 | 14.93 | 0.4892 | | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.10 | Call | | 515.84820 | 503.985 | 14.78 | 0.5157 | | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.10 | Put | | 517.14820 | 537.185 | 14.78 | 0.4843 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.11 | Call | | | 511.66170 | 499.897 | 14.80 | 0.5127 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.11 | Put | | | 522.96170 | 543.097 | 14.80 | 0.4873 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.09 | Call | | | 520.21460 | 508.103 | 14.77 | 0.5187 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.09 | Put | | | 511.51460 | 531.303 | 14.77 | 0.4813 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Call | | | 1,191.01650 | 1,168.944 | 14.81 | 0.6614 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Put | | | 509.31650 | 524.944 | 14.81 | 0.3386 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Call | | | 1,185.29580 | 1,163.342 | 14.81 | 0.6595 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Put | | | 513.59580 | 529.342 | 14.81 | 0.3405 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Call | | | 1,196.75290 | 1,174.568 | 14.80 | 0.6633 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Put | | | 505.05290 | 520.568 | 14.80 | 0.3367 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 18/09/2017 | Foreign Exchange Future | | | 3.79560 | | 3.78670 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Future | | | 3.75310 | | 3.74170 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Future | | | 3.71210 | | 3.69850 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Future | | | 3.67350 | | 3.66030 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Future | | | 3.55390 | | 3.53890 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 18/09/2017 | Foreign Exchange Option | 3.55 | Call | | | 237.03260 | 245.785 | 19.19 | 0.9943 | 0.00 | 0 | 0 |
| TRY / R | On | 18/09/2017 | Foreign Exchange Option | 3.55 | Put | | | 0.33260 | 0.185 | 19.19 | 0.0057 | 0.00 | 0 | 0 |
| TRY / R | On | 18/09/2017 | Foreign Exchange Option | 3.56 | Call | | | 227.11650 | 235.827 | 18.91 | 0.9931 | 0.00 | 0 | 0 |
| TRY / R | On | 18/09/2017 | Foreign Exchange Option | 3.56 | Put | | | 0.41650 | 0.227 | 18.91 | 0.0069 | 0.00 | 0 | 0 |
| TRY / R | On | 18/09/2017 | Foreign Exchange Option | 3.54 | Call | | | 246.96520 | 255.752 | 19.47 | 0.9953 | 0.00 | 0 | 0 |
| TRY / R | On | 18/09/2017 | Foreign Exchange Option | 3.54 | Put | | | 0.26520 | 0.152 | 19.47 | 0.0047 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.74 | Call | | | 98.40390 | 103.854 | 12.55 | 0.5344 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.74 | Put | | | 96.70390 | 90.754 | 12.55 | 0.4656 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.75 | Call | | | 93.31380 | 98.554 | 12.51 | 0.5180 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.75 | Put | | | 101.61380 | 95.454 | 12.51 | 0.4820 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.73 | Call | | | 103.65660 | 109.316 | 12.59 | 0.5506 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.73 | Put | | | 91.95660 | 86.216 | 12.59 | 0.4494 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.52 | Call | | | 252.49150 | 263.697 | 14.29 | 0.7150 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.52 | Put | | | 73.99150 | 71.597 | 14.29 | 0.2850 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.53 | Call | | | 245.63120 | 256.707 | 14.27 | 0.7059 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.53 | Put | | | 77.13120 | 74.607 | 14.27 | 0.2941 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.51 | Call | | | 259.44740 | 270.780 | 14.32 | 0.7240 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.51 | Put | | | 70.94740 | 68.680 | 14.32 | 0.2760 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Call | | | 183.27540 | 190.264 | 14.70 | 0.5286 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Put | | | 192.97540 | 186.764 | 14.70 | 0.4714 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Call | | | 192.38180 | 199.605 | 14.67 | 0.5455 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Put | | | 182.08180 | 176.105 | 14.67 | 0.4545 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Call | | | 187.78670 | 194.892 | 14.69 | 0.5370 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Put | | | 187.48670 | 181.392 | 14.69 | 0.4630 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Call | | | 294.04500 | 303.208 | 15.32 | 0.5591 | 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 | 14/06/2019 | Foreign Exchange Option | 3.52 | Put | | | 275.14500 | 269.308 | 15.32 | 0.4409 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Call | | | 289.22360 | 298.293 | 15.31 | 0.5536 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Put | | | 280.32360 | 274.393 | 15.31 | 0.4464 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Call | | | 284.45920 | 293.430 | 15.30 | 0.5480 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Put | | | 285.55920 | 279.530 | 15.30 | 0.4520 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| ZMW / R | On | 18/09/2017 | Foreign Exchange Future | | | 1.40240 | | 1.41200 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/12/2017 | Foreign Exchange Future | | | 1.38230 | | 1.39160 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 19/03/2018 | Foreign Exchange Future | | | 1.36180 | | 1.37040 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.34290 | | 1.35050 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.23320 | | 1.24250 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | | | | 683 926 468.30 | 51,973 | 1,887,649 |
| Total Options | | | | | | | | | | | | 1 518 630.00 | 50,000 | 3,429,892 |
| Grand Total: | | | | | | | | | | | | 685,445,098.30 | 101,973 | 5,317,541 |