



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/11/2017

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 13/11/2017 Foreign Exchange Future | | | 14.34400 | | 14.25640 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 15/11/2017 Foreign Exchange Future | | | 14.34410 | | 14.25640 | | | 0.0000 | 0.00 | 0 | 200 |
| \$ / R On 16/11/2017 Foreign Exchange Future | | | 14.34640 | | 14.26110 | | | 0.0000 | 0.00 | 0 | 300 |
| \$ / R On 17/11/2017 Foreign Exchange Future | | | 14.34880 | | 14.26570 | | | 0.0000 | 0.00 | 0 | 1,630 |
| \$ / R On 23/11/2017 Foreign Exchange Future | | | 14.36290 | | 14.27780 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 27/11/2017 Foreign Exchange Future | | | 14.37250 | | 14.28590 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 28/11/2017 Foreign Exchange Future | | | 14.37490 | | 14.28790 | | | 0.0000 | 0.00 | 0 | 1,990 |
| \$ / R On 30/11/2017 Foreign Exchange Future | | | 14.37980 | | 14.29190 | | | 0.0000 | 0.00 | 0 | 2,708 |
| \$ / R On 04/12/2017 Foreign Exchange Future | | | 14.38940 | | 14.30000 | | | 0.0000 | 0.00 | 0 | 24 |
| \$ / R On 14/12/2017 Foreign Exchange Future | | | 14.41360 | | 14.32020 | | | 0.0000 | 0.00 | 0 | 241 |
| \$ / R On 15/12/2017 Foreign Exchange Future | | | 14.41600 | | 14.32260 | | | 0.0000 | 0.00 | 0 | 1,781 |
| \$ / R On 18/12/2017 Foreign Exchange Future | | | 14.42310 | | 14.33000 | | | 0.0000 | 623,063,496.90 | 43,199 | 1,042,265 |
| \$ / R On 22/12/2017 Foreign Exchange Future | | | 14.43270 | | 14.33970 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 27/12/2017 Foreign Exchange Future | | | 14.44460 | | 14.35200 | | | 0.0000 | 0.00 | 0 | 916 |
| \$ / R On 29/12/2017 Foreign Exchange Future | | | 14.44940 | | 14.35690 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 02/01/2018 Foreign Exchange Future | | | 14.45890 | | 14.36670 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 04/01/2018 Foreign Exchange Future | | | 14.46370 | | 14.37160 | | | 0.0000 | 0.00 | 0 | 241 |
| \$ / R On 09/01/2018 Foreign Exchange Future | | | 14.47560 | | 14.38380 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 10/01/2018 Foreign Exchange Future | | | 14.47800 | | 14.38630 | | | 0.0000 | 0.00 | 0 | 500 |
| \$ / R On 12/01/2018 Foreign Exchange Future | | | 14.48280 | | 14.39110 | | | 0.0000 | 0.00 | 0 | 241 |
| \$ / R On 18/01/2018 Foreign Exchange Future | | | 14.49700 | | 14.40540 | | | 0.0000 | 0.00 | 0 | 241 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 25/01/2018 | Foreign Exchange Future | | | 14.51340 | | 14.42100 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Future | | | 14.52750 | | 14.43440 | | | 0.0000 | 0.00 | 0 | 1,564 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Future | | | 14.52980 | | 14.43670 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/02/2018 | Foreign Exchange Future | | | 14.54150 | | 14.44780 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2018 | Foreign Exchange Future | | | 14.55560 | | 14.54750 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Future | | | 14.55790 | | 14.46350 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Future | | | 14.56260 | | 14.46810 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Future | | | 14.59310 | | 14.49870 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Future | | | 14.59550 | | 14.50100 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2018 | Foreign Exchange Future | | | 14.59780 | | 14.50340 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 14.63770 | | 14.54340 | | | 0.0000 | 13,305,669.30 | 909 | 174,444 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Future | | | 14.72230 | | 14.62810 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Future | | | 14.72460 | | 14.63050 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Future | | | 14.73630 | | 14.64230 | | | 0.0000 | 0.00 | 0 | 110 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Future | | | 14.76220 | | 14.66820 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Future | | | 14.77160 | | 14.67750 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Future | | | 14.80960 | | 14.71450 | | | 0.0000 | 0.00 | 0 | 181 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 14.85250 | | 14.75610 | | | 0.0000 | 44,720,877.50 | 3,011 | 111,797 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Future | | | 14.87860 | | 14.78150 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Future | | | 14.88580 | | 14.78850 | | | 0.0000 | 0.00 | 0 | 100 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Future | | | 14.92860 | | 14.83000 | | | 0.0000 | 0.00 | 0 | 1,800 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Future | | | 14.93810 | | 14.83930 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Future | | | 14.94050 | | 14.84160 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Future | | | 14.95470 | | 14.85550 | | | 0.0000 | 0.00 | 0 | 1,853 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Future | | | 14.98560 | | 14.88550 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Future | | | 15.02930 | | 14.92870 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 15.07060 | | 14.96950 | | | 0.0000 | 0.00 | 0 | 3,267 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Future | | | 15.09740 | | 14.99600 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Future | | | 15.16300 | | 15.06090 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Future | | | 15.17750 | | 15.07530 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Future | | | 15.20910 | | 15.10650 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Future | | | 15.25250 | | 15.14960 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 15.28820 | | 15.18520 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Future | | | 15.33170 | | 15.22840 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Future | | | 15.44410 | | 15.34020 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 15.52840 | | 15.42400 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 15.75330 | | 15.64770 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Future | | | 16.77020 | | 16.65640 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Future | | | 16.90660 | | 16.79150 | | | 0.0000 | 0.00 | 0 | 84,000 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Future | | | 17.04900 | | 16.93250 | | | 0.0000 | 0.00 | 0 | 184,000 |
| Total \$ / R Future | | | | | | | | | | | | 681,090,043.70 | 47,119 | 1,617,094 |
| \$ / R | On | 13/11/2017 | Foreign Exchange Option | 13.98 | Put | | | 15.86960 | 2.700 | 15.56 | 0.0337 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2017 | Foreign Exchange Option | 13.98 | Call | | | 292.26960 | 366.700 | 15.56 | 0.9663 | 0.00 | 0 | 0 |
| \$ / R | On | 15/11/2017 | Foreign Exchange Option | 14.23 | Put | | | 95.24830 | 58.497 | 15.88 | 0.3303 | 0.00 | 0 | 0 |
| \$ / R | On | 15/11/2017 | Foreign Exchange Option | 14.23 | Call | | | 121.64830 | 172.597 | 15.88 | 0.6697 | 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 | 16/11/2017 | Foreign Exchange Option | 13.40 | Put | | | 1.24110 | 0.821 | 21.49 | 0.0064 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2017 | Foreign Exchange Option | 13.40 | Call | | | 862.34110 | 947.221 | 21.49 | 0.9936 | 0.00 | 0 | 0 |
| \$ / R | On | 17/11/2017 | Foreign Exchange Option | 13.26 | Put | | | 0.74680 | 0.405 | 20.99 | 0.0032 | 0.00 | 0 | 0 |
| \$ / R | On | 17/11/2017 | Foreign Exchange Option | 13.26 | Call | | | 1,006.44680 | 1,089.205 | 20.99 | 0.9968 | 0.00 | 0 | 0 |
| \$ / R | On | 23/11/2017 | Foreign Exchange Option | 14.17 | Put | | | 120.90040 | 91.350 | 15.90 | 0.3207 | 0.00 | 0 | 0 |
| \$ / R | On | 23/11/2017 | Foreign Exchange Option | 14.17 | Call | | | 228.70040 | 284.250 | 15.90 | 0.6793 | 0.00 | 0 | 10,000 |
| \$ / R | On | 27/11/2017 | Foreign Exchange Option | 14.54 | Put | | | 359.87130 | 301.294 | 16.62 | 0.6199 | 0.00 | 0 | 0 |
| \$ / R | On | 27/11/2017 | Foreign Exchange Option | 14.54 | Call | | | 105.77130 | 133.794 | 16.62 | 0.3801 | 0.00 | 0 | 300 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 13.50 | Put | | | 8.89580 | 6.668 | 15.60 | 0.0336 | 0.00 | 0 | 60 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 13.50 | Call | | | 796.79580 | 881.568 | 15.60 | 0.9664 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 17.74 | Put | | | 3,452.39820 | 3,365.405 | 30.69 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2017 | Foreign Exchange Option | 17.74 | Call | | | 0.29820 | 0.305 | 30.69 | 0.0011 | 0.00 | 0 | 60 |
| \$ / R | On | 30/11/2017 | Foreign Exchange Option | 13.53 | Put | | | 13.88240 | 10.208 | 15.64 | 0.0463 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2017 | Foreign Exchange Option | 13.53 | Call | | | 775.78240 | 860.008 | 15.64 | 0.9537 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2017 | Foreign Exchange Option | 12.75 | Call | | | 1,543.89540 | 1,631.376 | 21.01 | 0.9933 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2017 | Foreign Exchange Option | 12.75 | Put | | | 1.99540 | 1.576 | 21.01 | 0.0067 | 0.00 | 0 | 238,000 |
| \$ / R | On | 04/12/2017 | Foreign Exchange Option | 13.64 | Put | | | 29.14940 | 22.771 | 15.46 | 0.0855 | 0.00 | 0 | 0 |
| \$ / R | On | 04/12/2017 | Foreign Exchange Option | 13.64 | Call | | | 689.14940 | 772.171 | 15.46 | 0.9145 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2017 | Foreign Exchange Option | 13.86 | Put | | | 110.29830 | 86.051 | 16.27 | 0.2080 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2017 | Foreign Exchange Option | 13.86 | Call | | | 570.49830 | 639.651 | 16.27 | 0.7920 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2017 | Foreign Exchange Option | 13.53 | Put | | | 47.40460 | 36.896 | 16.52 | 0.1028 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2017 | Foreign Exchange Option | 13.53 | Call | | | 840.00460 | 922.896 | 16.52 | 0.8972 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Call | | | 9.39430 | 11.281 | 22.10 | 0.0291 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Put | | | 2,912.89120 | 2,820.173 | 23.11 | 0.9907 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Call | | | 2.89120 | 3.273 | 23.11 | 0.0093 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Call | | | 24.99780 | 29.853 | 21.29 | 0.0700 | 0.00 | 0 | 117,200 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Call | | | 2.83930 | 2.941 | 23.20 | 0.0084 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Put | | | 2,972.83930 | 2,879.840 | 23.20 | 0.9916 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Call | | | 2.83100 | 2.930 | 23.26 | 0.0083 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Put | | | 2,982.83100 | 2,889.830 | 23.26 | 0.9917 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Call | | | 2.84760 | 2.994 | 23.19 | 0.0085 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.60 | Call | | | 48.36080 | 56.931 | 20.46 | 0.1241 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.90 | Put | | | 711.89020 | 641.589 | 18.71 | 0.6945 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.90 | Call | | | 141.89020 | 164.689 | 18.71 | 0.3055 | 0.00 | 0 | 1,500 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.56 | Put | | | 4.01560 | 3.191 | 18.82 | 0.0105 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.22 | Call | | | 1,132.25260 | 1,220.359 | 16.83 | 0.9486 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.22 | Put | | | 22.25260 | 17.260 | 16.83 | 0.0514 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.27 | Call | | | 350.84440 | 399.909 | 17.20 | 0.5871 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.27 | Put | | | 290.84440 | 246.809 | 17.20 | 0.4129 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.60 | Put | | | 1,318.36080 | 1,233.831 | 20.46 | 0.8759 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.60 | Call | | | 795.20050 | 874.150 | 16.53 | 0.8705 | 0.00 | 0 | 4,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.20 | Call | | | 2,132.12720 | 2,224.668 | 20.46 | 0.9949 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.20 | Put | | | 2.12720 | 1.568 | 20.46 | 0.0051 | 0.00 | 0 | 4,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.28 | Call | | | 345.91940 | 394.518 | 17.21 | 0.5821 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.28 | Put | | | 295.91940 | 251.418 | 17.21 | 0.4179 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.56 | Call | | | 1,774.01560 | 1,866.291 | 18.82 | 0.9895 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.76 | Put | | | 5.81320 | 4.792 | 17.91 | 0.0158 | 0.00 | 0 | 550 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.16 | Call | | | 2,171.98640 | 2,264.551 | 20.64 | 0.9953 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.16 | Put | | | 1.98640 | 1.452 | 20.64 | 0.0047 | 0.00 | 0 | 550 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.93 | Put | | | 148.56870 | 120.254 | 16.75 | 0.2512 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.93 | Call | | | 548.56870 | 613.354 | 16.75 | 0.7488 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.60 | Put | | | 65.20050 | 51.050 | 16.53 | 0.1295 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.60 | Put | | | 490.11430 | 430.270 | 17.90 | 0.5723 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.40 | Put | | | 362.00000 | 310.687 | 17.37 | 0.4774 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.40 | Call | | | 292.00000 | 333.787 | 17.37 | 0.5226 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.76 | Put | | | 99.01710 | 77.864 | 16.53 | 0.1816 | 0.00 | 0 | 3,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.76 | Call | | | 669.01710 | 740.964 | 16.53 | 0.8184 | 0.00 | 0 | 3,750 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.76 | Call | | | 1,575.81320 | 1,667.892 | 17.91 | 0.9842 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.80 | Call | | | 639.45070 | 709.786 | 16.58 | 0.8030 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.63 | Put | | | 510.80690 | 449.787 | 17.99 | 0.5857 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.63 | Call | | | 210.80690 | 242.887 | 17.99 | 0.4143 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.75 | Call | | | 1,585.70490 | 1,677.795 | 17.95 | 0.9845 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.75 | Put | | | 5.70490 | 4.695 | 17.95 | 0.0155 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.60 | Call | | | 220.11430 | 253.370 | 17.90 | 0.4277 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.15 | Call | | | 1,197.83080 | 1,286.947 | 16.89 | 0.9576 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.10 | Call | | | 1,245.15030 | 1,334.883 | 16.92 | 0.9632 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.10 | Put | | | 15.15030 | 11.783 | 16.92 | 0.0368 | 0.00 | 0 | 41,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.20 | Put | | | 20.90440 | 16.218 | 16.85 | 0.0487 | 0.00 | 0 | 6,728 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.20 | Call | | | 1,150.90440 | 1,239.318 | 16.85 | 0.9513 | 0.00 | 0 | 7,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.80 | Put | | | 109.45070 | 86.686 | 16.58 | 0.1970 | 0.00 | 0 | 550 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.18 | Put | | | 19.62510 | 15.230 | 16.86 | 0.0461 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.21 | Call | | | 1,141.56930 | 1,229.831 | 16.84 | 0.9499 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.21 | Put | | | 21.56930 | 16.731 | 16.84 | 0.0501 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.80 | Call | | | 164.51020 | 190.469 | 18.44 | 0.3432 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.80 | Put | | | 634.51020 | 567.369 | 18.44 | 0.6568 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.15 | Put | | | 17.83080 | 13.847 | 16.89 | 0.0424 | 0.00 | 0 | 2,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.40 | Put | | | 3.01410 | 2.320 | 19.55 | 0.0076 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.40 | Call | | | 968.01270 | 1,052.624 | 16.69 | 0.9183 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.40 | Put | | | 38.01270 | 29.524 | 16.69 | 0.0817 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.25 | Put | | | 24.41260 | 18.931 | 16.81 | 0.0557 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.25 | Call | | | 1,104.41260 | 1,192.031 | 16.81 | 0.9443 | 0.00 | 0 | 16,141 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.18 | Call | | | 1,169.62510 | 1,258.330 | 16.86 | 0.9539 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.65 | Put | | | 4.73520 | 3.828 | 18.41 | 0.0126 | 0.00 | 0 | 1,819 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.11 | Put | | | 883.45510 | 807.714 | 19.28 | 0.7633 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.11 | Call | | | 103.45510 | 120.814 | 19.28 | 0.2367 | 0.00 | 0 | 1,900 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.50 | Put | | | 1,226.50840 | 1,143.340 | 20.22 | 0.8579 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.50 | Call | | | 56.50840 | 66.440 | 20.22 | 0.1421 | 0.00 | 0 | 25,457 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.40 | Call | | | 1,933.01410 | 2,025.420 | 19.55 | 0.9924 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.21 | Put | | | 2.16400 | 1.599 | 20.41 | 0.0052 | 0.00 | 0 | 18,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.75 | Call | | | 2,581.00440 | 2,673.766 | 22.51 | 0.9979 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.75 | Put | | | 1.00440 | 0.666 | 22.51 | 0.0021 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.91 | Call | | | 562.01850 | 627.685 | 16.72 | 0.7575 | 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 | 13.91 | Put | | | 142.01850 | 114.585 | 16.72 | 0.2425 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.65 | Call | | | 1,684.73520 | 1,776.928 | 18.41 | 0.9874 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.50 | Put | | | 3.60270 | 2.830 | 19.09 | 0.0093 | 0.00 | 0 | 16,416 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.12 | Call | | | 1,226.17770 | 1,315.674 | 16.91 | 0.9610 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.12 | Put | | | 16.17770 | 12.574 | 16.91 | 0.0390 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.70 | Call | | | 714.71080 | 788.979 | 16.45 | 0.8403 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.70 | Put | | | 84.71080 | 65.879 | 16.45 | 0.1597 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.21 | Call | | | 2,122.16400 | 2,214.699 | 20.41 | 0.9948 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.24 | Call | | | 16.34950 | 19.585 | 21.64 | 0.0480 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.00 | Put | | | 792.24650 | 719.104 | 18.98 | 0.7290 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.00 | Call | | | 122.24650 | 142.204 | 18.98 | 0.2710 | 184,865.07 | 1,300 | 4,580 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.50 | Put | | | 50.13850 | 39.070 | 16.61 | 0.1036 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.50 | Call | | | 880.13850 | 962.170 | 16.61 | 0.8964 | 0.00 | 0 | 11,016 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.50 | Call | | | 1,833.60270 | 1,925.930 | 19.09 | 0.9907 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Call | | | 3.08900 | 3.710 | 23.01 | 0.0104 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.00 | Call | | | 2,331.51600 | 2,424.168 | 21.37 | 0.9966 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.00 | Put | | | 1.51600 | 1.068 | 21.37 | 0.0034 | 0.00 | 0 | 20,141 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.12 | Put | | | 891.87520 | 815.896 | 19.30 | 0.7663 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.12 | Call | | | 101.87520 | 118.996 | 19.30 | 0.2337 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.24 | Put | | | 1,926.34950 | 1,836.485 | 21.64 | 0.9520 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Put | | | 247.44320 | 207.627 | 17.08 | 0.3684 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Put | | | 2,872.92820 | 2,780.416 | 23.05 | 0.9901 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Call | | | 2.92820 | 3.516 | 23.05 | 0.0099 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.00 | Call | | | 1,340.80750 | 1,431.546 | 17.00 | 0.9726 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.00 | Put | | | 10.80750 | 8.446 | 17.00 | 0.0274 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Put | | | 2,843.08900 | 2,750.610 | 23.01 | 0.9896 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | | 2.45140 | 2.483 | 27.39 | 0.0062 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Call | | | 448.18150 | 505.675 | 16.96 | 0.6752 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Put | | | 208.18150 | 172.575 | 16.96 | 0.3248 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.23 | Call | | | 1,122.95400 | 1,210.902 | 16.82 | 0.9472 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.23 | Put | | | 22.95400 | 17.802 | 16.82 | 0.0528 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Call | | | 397.44320 | 450.727 | 17.08 | 0.6316 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Put | | | 443.27280 | 386.283 | 17.72 | 0.5401 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Put | | | 2,495.78500 | 2,403.853 | 22.50 | 0.9813 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Call | | | 5.78500 | 6.953 | 22.50 | 0.0187 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Call | | | 413.89500 | 468.586 | 17.04 | 0.6463 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Put | | | 233.89500 | 195.486 | 17.04 | 0.3537 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | | 3,732.45140 | 3,639.383 | 27.39 | 0.9938 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Put | | | 32.91880 | 25.542 | 16.73 | 0.0722 | 0.00 | 0 | 52,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Call | | | 503.05760 | 564.700 | 16.84 | 0.7174 | 0.00 | 0 | 19,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Put | | | 173.05760 | 141.600 | 16.84 | 0.2826 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Put | | | 2,803.31800 | 2,710.886 | 22.95 | 0.9889 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Call | | | 3.31800 | 3.986 | 22.95 | 0.0111 | 0.00 | 0 | 18,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Call | | | 243.27280 | 279.383 | 17.72 | 0.4599 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Put | | | 1,694.99780 | 1,606.753 | 21.29 | 0.9300 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Call | | | 985.90310 | 1,070.973 | 16.70 | 0.9222 | 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 | 13.38 | Put | | | 35.90310 | 27.873 | 16.70 | 0.0778 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Call | | | 253.83890 | 291.218 | 17.64 | 0.4741 | 29,121.82 | 100 | 7,100 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Put | | | 423.83890 | 368.118 | 17.64 | 0.5259 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Call | | | 1,012.91880 | 1,098.642 | 16.73 | 0.9278 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Put | | | 2,962.84760 | 2,869.893 | 23.19 | 0.9915 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Put | | | 2,229.39430 | 2,138.181 | 22.10 | 0.9709 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Put | | | 62.76680 | 48.441 | 16.93 | 0.1166 | 0.00 | 0 | 60 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Call | | | 902.46680 | 981.141 | 16.93 | 0.8834 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Put | | | 3,683.81850 | 3,590.797 | 26.79 | 0.9917 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Call | | | 3.51850 | 3.497 | 26.79 | 0.0083 | 0.00 | 0 | 60 |
| \$ / R | On | 27/12/2017 | Foreign Exchange Option | 13.64 | Put | | | 102.64610 | 82.560 | 17.20 | 0.1687 | 0.00 | 0 | 0 |
| \$ / R | On | 27/12/2017 | Foreign Exchange Option | 13.64 | Call | | | 814.64610 | 887.160 | 17.20 | 0.8313 | 0.00 | 0 | 0 |
| \$ / R | On | 29/12/2017 | Foreign Exchange Option | 14.50 | Put | | | 470.56200 | 417.375 | 18.51 | 0.5070 | 0.00 | 0 | 0 |
| \$ / R | On | 29/12/2017 | Foreign Exchange Option | 14.50 | Call | | | 327.46200 | 366.775 | 18.51 | 0.4930 | 0.00 | 0 | 150 |
| \$ / R | On | 02/01/2018 | Foreign Exchange Option | 13.43 | Put | | | 77.44000 | 62.056 | 17.43 | 0.1262 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2018 | Foreign Exchange Option | 13.43 | Call | | | 1,014.14000 | 1,090.956 | 17.43 | 0.8738 | 0.00 | 0 | 0 |
| \$ / R | On | 04/01/2018 | Foreign Exchange Option | 13.90 | Put | | | 206.03210 | 175.785 | 18.01 | 0.2730 | 0.00 | 0 | 0 |
| \$ / R | On | 04/01/2018 | Foreign Exchange Option | 13.90 | Call | | | 677.63210 | 739.485 | 18.01 | 0.7270 | 0.00 | 0 | 0 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 13.20 | Call | | | 1,243.54210 | 1,323.326 | 17.82 | 0.9054 | 0.00 | 0 | 0 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 13.20 | Put | | | 59.74210 | 47.726 | 17.82 | 0.0946 | 0.00 | 0 | 2,000 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.76 | Put | | | 672.82740 | 614.288 | 19.38 | 0.5825 | 0.00 | 0 | 0 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.76 | Call | | | 296.62740 | 329.888 | 19.38 | 0.4175 | 0.00 | 0 | 1,000 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.88 | Put | | | 756.94320 | 695.292 | 19.61 | 0.6205 | 0.00 | 0 | 0 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.88 | Call | | | 260.74320 | 290.892 | 19.61 | 0.3795 | 0.00 | 0 | 1,000 |
| \$ / R | On | 10/01/2018 | Foreign Exchange Option | 14.22 | Put | | | 359.57110 | 318.931 | 18.63 | 0.3920 | 0.00 | 0 | 0 |
| \$ / R | On | 10/01/2018 | Foreign Exchange Option | 14.22 | Call | | | 525.87110 | 576.931 | 18.63 | 0.6080 | 0.00 | 0 | 0 |
| \$ / R | On | 12/01/2018 | Foreign Exchange Option | 13.92 | Put | | | 241.23420 | 209.942 | 18.47 | 0.2895 | 0.00 | 0 | 0 |
| \$ / R | On | 12/01/2018 | Foreign Exchange Option | 13.92 | Call | | | 712.33420 | 772.742 | 18.47 | 0.7105 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2018 | Foreign Exchange Option | 13.94 | Put | | | 256.96920 | 225.169 | 18.25 | 0.2969 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2018 | Foreign Exchange Option | 13.94 | Call | | | 722.36920 | 782.169 | 18.25 | 0.7031 | 0.00 | 0 | 0 |
| \$ / R | On | 25/01/2018 | Foreign Exchange Option | 13.90 | Put | | | 252.65700 | 222.307 | 18.04 | 0.2857 | 0.00 | 0 | 0 |
| \$ / R | On | 25/01/2018 | Foreign Exchange Option | 13.90 | Call | | | 773.65700 | 835.707 | 18.04 | 0.7143 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.40 | Call | | | 1,155.31740 | 1,232.063 | 17.70 | 0.8425 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.40 | Put | | | 120.91740 | 104.563 | 17.70 | 0.1575 | 0.00 | 0 | 168,000 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.27 | Call | | | 1,260.98950 | 1,340.307 | 17.67 | 0.8692 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.27 | Put | | | 96.58950 | 82.807 | 17.67 | 0.1308 | 0.00 | 0 | 154,000 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.25 | Call | | | 1,277.60210 | 1,357.295 | 17.67 | 0.8731 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.25 | Put | | | 93.20210 | 79.795 | 17.67 | 0.1269 | 0.00 | 0 | 107,000 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.30 | Put | | | 101.84230 | 87.490 | 17.68 | 0.1367 | 0.00 | 0 | 40,904 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.30 | Call | | | 1,236.24230 | 1,314.990 | 17.68 | 0.8633 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.04 | Call | | | 1,460.50480 | 1,545.696 | 17.78 | 0.9063 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.04 | Put | | | 63.80480 | 55.896 | 17.78 | 0.0937 | 0.00 | 0 | 234 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.79 | Put | | | 1,503.61940 | 1,427.264 | 20.73 | 0.7858 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.79 | Call | | | 150.31940 | 167.064 | 20.73 | 0.2142 | 0.00 | 0 | 234 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 12.57 | Call | | | 1,898.84930 | 1,988.264 | 19.00 | 0.9500 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.15 | Call | | | 1,365.35750 | 1,446.860 | 17.64 | 0.8903 | 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 Option | 15.52 | Put | | | 1,275.55240 | 1,203.438 | 20.25 | 0.7371 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.52 | Call | | | 192.25240 | 213.238 | 20.25 | 0.2629 | 0.00 | 0 | 2,723 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 12.57 | Put | | | 32.14930 | 28.464 | 19.00 | 0.0500 | 0.00 | 0 | 242 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.88 | Put | | | 1,581.81160 | 1,504.226 | 20.89 | 0.8002 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.88 | Call | | | 138.51160 | 154.026 | 20.89 | 0.1998 | 0.00 | 0 | 773 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.22 | Put | | | 1,035.93670 | 969.653 | 19.73 | 0.6723 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.22 | Call | | | 252.63670 | 279.453 | 19.73 | 0.3277 | 0.00 | 0 | 242 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.15 | Put | | | 78.65750 | 67.060 | 17.64 | 0.1097 | 0.00 | 0 | 3,496 |
| \$ / R | On | 06/02/2018 | Foreign Exchange Option | 13.80 | Put | | | 232.75170 | 206.296 | 17.68 | 0.2590 | 0.00 | 0 | 35,000 |
| \$ / R | On | 06/02/2018 | Foreign Exchange Option | 13.80 | Call | | | 880.55170 | 947.796 | 17.68 | 0.7410 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2018 | Foreign Exchange Option | 13.90 | Put | | | 0.00000 | 246.877 | 17.68 | 0.2882 | 4,937,532.00 | 20,000 | 20,000 |
| \$ / R | On | 12/02/2018 | Foreign Exchange Option | 13.90 | Call | | | 0.00000 | 902.477 | 17.68 | 0.7118 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Option | 14.20 | Put | | | 403.77440 | 366.146 | 17.97 | 0.3755 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Option | 14.20 | Call | | | 667.27440 | 724.046 | 17.97 | 0.6245 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Option | 14.18 | Put | | | 397.66630 | 360.595 | 17.94 | 0.3692 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Option | 14.18 | Call | | | 685.76630 | 743.195 | 17.94 | 0.6308 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 14.18 | Put | | | 412.64880 | 375.583 | 17.72 | 0.3655 | 0.00 | 0 | 90,000 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 14.18 | Call | | | 731.34880 | 788.683 | 17.72 | 0.6345 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Option | 13.50 | Put | | | 173.43820 | 154.596 | 17.24 | 0.1927 | 0.00 | 0 | 100,000 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Option | 13.50 | Call | | | 1,174.43820 | 1,250.096 | 17.24 | 0.8073 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2018 | Foreign Exchange Option | 13.40 | Put | | | 150.98690 | 134.201 | 17.21 | 0.1721 | 0.00 | 0 | 100,000 |
| \$ / R | On | 02/03/2018 | Foreign Exchange Option | 13.40 | Call | | | 1,254.38690 | 1,332.001 | 17.21 | 0.8279 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Put | | | 1,241.52750 | 1,173.840 | 19.23 | 0.6631 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Call | | | 324.92750 | 351.540 | 19.23 | 0.3369 | 0.00 | 0 | 3,867 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.38 | Call | | | 1,323.94850 | 1,401.400 | 16.95 | 0.8269 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.38 | Put | | | 160.54850 | 143.700 | 16.95 | 0.1731 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Put | | | 143.06870 | 127.694 | 16.92 | 0.1579 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Put | | | 3,043.72170 | 2,955.764 | 22.11 | 0.9028 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Put | | | 423.57560 | 386.803 | 17.44 | 0.3550 | 0.00 | 0 | 750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.69 | Put | | | 1,423.25750 | 1,351.851 | 19.60 | 0.7046 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.69 | Call | | | 276.65750 | 299.551 | 19.60 | 0.2954 | 0.00 | 0 | 750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Call | | | 77.58150 | 84.035 | 22.09 | 0.0978 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Put | | | 3,034.18150 | 2,946.335 | 22.09 | 0.9022 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Call | | | 77.12170 | 83.464 | 22.11 | 0.0972 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.49 | Put | | | 589.18370 | 544.128 | 17.82 | 0.4409 | 0.00 | 0 | 80,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.52 | Put | | | 605.69380 | 559.904 | 17.85 | 0.4486 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.52 | Call | | | 629.09380 | 677.604 | 17.85 | 0.5514 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Call | | | 78.04610 | 84.610 | 22.08 | 0.0984 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Put | | | 3,024.64610 | 2,936.910 | 22.08 | 0.9016 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Call | | | 806.97560 | 864.504 | 17.44 | 0.6450 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.74 | Call | | | 1,061.60360 | 1,131.595 | 17.09 | 0.7498 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.75 | Put | | | 742.63570 | 689.935 | 18.15 | 0.5067 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.75 | Call | | | 536.03570 | 577.635 | 18.15 | 0.4933 | 0.00 | 0 | 20,880 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.44 | Put | | | 562.19030 | 518.376 | 17.76 | 0.4280 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.44 | Call | | | 665.59030 | 716.076 | 17.76 | 0.5720 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.49 | Call | | | 642.58370 | 691.828 | 17.82 | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.90 | Call | | | 482.52890 | 520.660 | 18.38 | 0.4570 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.05 | Call | | | 868.48990 | 928.801 | 17.32 | 0.6734 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.05 | Put | | | 375.08990 | 341.101 | 17.32 | 0.3266 | 0.00 | 0 | 500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.20 | Call | | | 785.45000 | 841.965 | 17.49 | 0.6346 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.20 | Put | | | 442.05000 | 404.265 | 17.49 | 0.3654 | 0.00 | 0 | 65,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.74 | Put | | | 258.20360 | 233.895 | 17.09 | 0.2502 | 0.00 | 0 | 20,880 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.95 | Call | | | 465.83350 | 502.849 | 18.45 | 0.4453 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.94 | Call | | | 1,688.15120 | 1,774.578 | 17.13 | 0.8964 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.94 | Put | | | 84.75120 | 76.878 | 17.13 | 0.1036 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.50 | Call | | | 638.06090 | 687.059 | 17.83 | 0.5565 | 164,894.04 | 240 | 240 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.50 | Put | | | 594.66090 | 549.358 | 17.83 | 0.4435 | 0.00 | 0 | 400 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.90 | Put | | | 839.12890 | 782.960 | 18.38 | 0.5430 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.22 | Put | | | 127.01170 | 113.038 | 16.89 | 0.1435 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.57 | Call | | | 2,022.92830 | 2,112.410 | 17.49 | 0.9353 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.57 | Put | | | 49.52830 | 44.710 | 17.49 | 0.0647 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.36 | Call | | | 2,219.17680 | 2,309.910 | 17.69 | 0.9516 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.36 | Put | | | 35.77680 | 32.210 | 17.69 | 0.0484 | 0.00 | 0 | 20,880 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.95 | Put | | | 872.43350 | 815.149 | 18.45 | 0.5547 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.00 | Call | | | 449.68510 | 485.608 | 18.53 | 0.4337 | 242,803.90 | 500 | 6,126 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.45 | Put | | | 567.53520 | 523.472 | 17.77 | 0.4305 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.45 | Call | | | 660.93520 | 711.172 | 17.77 | 0.5695 | 0.00 | 0 | 17,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.76 | Put | | | 264.58850 | 239.834 | 17.10 | 0.2549 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.76 | Call | | | 1,047.98850 | 1,117.534 | 17.10 | 0.7451 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.22 | Call | | | 1,450.41170 | 1,530.738 | 16.89 | 0.8565 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.26 | Call | | | 374.00320 | 404.602 | 18.92 | 0.3768 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Put | | | 354.18460 | 321.453 | 17.26 | 0.3137 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Call | | | 897.58460 | 959.153 | 17.26 | 0.6863 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.60 | Call | | | 1,159.79380 | 1,232.835 | 17.03 | 0.7813 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.60 | Put | | | 216.39380 | 195.135 | 17.03 | 0.2187 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.00 | Put | | | 906.28510 | 847.908 | 18.53 | 0.5663 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.16 | Call | | | 198.74940 | 216.184 | 20.34 | 0.2243 | 0.00 | 0 | 225,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.40 | Call | | | 2,181.50800 | 2,272.026 | 17.65 | 0.9488 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.40 | Put | | | 38.10800 | 34.326 | 17.65 | 0.0512 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Put | | | 812.89030 | 757.627 | 18.32 | 0.5335 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Call | | | 496.29030 | 535.327 | 18.32 | 0.4665 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.26 | Put | | | 1,090.60320 | 1,026.902 | 18.92 | 0.6232 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.91 | Put | | | 318.34250 | 287.865 | 17.16 | 0.2909 | 0.00 | 0 | 7,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.18 | Call | | | 796.15680 | 853.178 | 17.47 | 0.6398 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.18 | Put | | | 432.75680 | 395.478 | 17.47 | 0.3602 | 0.00 | 0 | 41,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.50 | Put | | | 189.55630 | 170.364 | 17.00 | 0.1973 | 0.00 | 0 | 17,750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.50 | Call | | | 1,232.95630 | 1,308.064 | 17.00 | 0.8027 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.16 | Put | | | 1,815.34940 | 1,738.484 | 20.34 | 0.7757 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.00 | Call | | | 223.15280 | 241.762 | 20.10 | 0.2467 | 0.00 | 0 | 3,276 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.50 | Put | | | 1,272.54820 | 1,204.180 | 19.29 | 0.6707 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.50 | Call | | | 315.94820 | 341.880 | 19.29 | 0.3293 | 0.00 | 0 | 65,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.40 | Call | | | 1,308.54850 | 1,385.620 | 16.96 | 0.8230 | 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 | 13.40 | Put | | | 165.14850 | 147.920 | 16.96 | 0.1770 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.91 | Call | | | 951.74250 | 1,015.565 | 17.16 | 0.7091 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.07 | Put | | | 101.27790 | 92.026 | 17.00 | 0.1208 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.50 | Call | | | 2,087.91310 | 2,177.847 | 17.55 | 0.9412 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.50 | Put | | | 44.51310 | 40.147 | 17.55 | 0.0588 | 0.00 | 0 | 26,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.00 | Call | | | 2,563.17240 | 2,655.420 | 18.04 | 0.9717 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.00 | Put | | | 19.77240 | 17.720 | 18.04 | 0.0283 | 0.00 | 0 | 225,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.00 | Put | | | 1,679.75280 | 1,604.062 | 20.10 | 0.7533 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.91 | Call | | | 479.14750 | 517.052 | 18.39 | 0.4547 | 0.00 | 0 | 8,395 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.11 | Put | | | 982.61620 | 921.910 | 18.69 | 0.5910 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.11 | Call | | | 416.01620 | 449.610 | 18.69 | 0.4090 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.25 | Call | | | 1,426.27050 | 1,506.080 | 16.90 | 0.8512 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.25 | Put | | | 132.87050 | 118.380 | 16.90 | 0.1488 | 0.00 | 0 | 2,478 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.07 | Call | | | 1,574.67790 | 1,659.726 | 17.00 | 0.8792 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Call | | | 1,386.46870 | 1,465.394 | 16.92 | 0.8421 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,635.47650 | 1,721.287 | 17.07 | 0.8887 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Put | | | 92.07650 | 83.587 | 17.07 | 0.1113 | 0.00 | 0 | 94,964 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.75 | Put | | | 1,471.93220 | 1,399.633 | 19.69 | 0.7146 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.75 | Call | | | 265.33220 | 287.333 | 19.69 | 0.2854 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.91 | Put | | | 845.74750 | 789.352 | 18.39 | 0.5453 | 0.00 | 0 | 0 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Option | 14.29 | Put | | | 516.47360 | 477.474 | 17.27 | 0.3765 | 0.00 | 0 | 0 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Option | 14.29 | Call | | | 854.57360 | 909.774 | 17.27 | 0.6235 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Put | | | 926.52450 | 870.773 | 18.14 | 0.5360 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Call | | | 557.02450 | 595.373 | 18.14 | 0.4640 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Put | | | 1,520.32810 | 1,450.267 | 19.31 | 0.6848 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Call | | | 340.82810 | 364.867 | 19.31 | 0.3152 | 0.00 | 0 | 2,000 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 13.80 | Put | | | 314.75650 | 288.887 | 16.78 | 0.2646 | 0.00 | 0 | 1,000 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,157.05650 | 1,225.186 | 16.78 | 0.7354 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.66 | Put | | | 1,401.95930 | 1,334.207 | 19.00 | 0.6563 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.66 | Call | | | 384.25930 | 410.507 | 19.00 | 0.3437 | 0.00 | 0 | 500 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.23 | Put | | | 1,084.26170 | 1,024.333 | 18.39 | 0.5788 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.23 | Call | | | 496.56170 | 530.633 | 18.39 | 0.4212 | 0.00 | 0 | 500 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Put | | | 584.13450 | 542.737 | 17.28 | 0.3956 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Call | | | 852.33450 | 904.936 | 17.28 | 0.6044 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Put | | | 536.89530 | 497.793 | 17.13 | 0.3720 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Call | | | 914.39530 | 969.393 | 17.13 | 0.6280 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.89 | Put | | | 1,583.22760 | 1,514.161 | 19.10 | 0.6644 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.89 | Call | | | 407.72760 | 433.762 | 19.10 | 0.3356 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.43 | Put | | | 1,236.34950 | 1,174.791 | 18.47 | 0.5910 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.43 | Call | | | 520.84950 | 554.391 | 18.47 | 0.4090 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 13.80 | Put | | | 340.03290 | 313.948 | 16.67 | 0.2639 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,254.53290 | 1,323.548 | 16.67 | 0.7361 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Put | | | 320.19020 | 295.613 | 16.58 | 0.2445 | 0.00 | 0 | 184,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Call | | | 2,781.56710 | 2,873.795 | 15.10 | 0.9698 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Put | | | 25.46710 | 21.295 | 15.10 | 0.0302 | 0.00 | 0 | 137,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Call | | | 1,929.01040 | 2,011.674 | 16.02 | 0.8766 | 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 | 12.96 | Put | | | 132.91040 | 119.174 | 16.02 | 0.1234 | 0.00 | 0 | 2,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.50 | Call | | | 3,269.49750 | 3,365.515 | 16.26 | 0.9817 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.50 | Put | | | 13.39750 | 13.015 | 16.26 | 0.0183 | 425,792.20 | 32,716 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.75 | Call | | | 2,103.88310 | 2,189.155 | 15.82 | 0.9039 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.75 | Put | | | 97.78310 | 86.655 | 15.82 | 0.0961 | 5,670,003.42 | 65,432 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | | 1,291.04010 | 1,229.140 | 18.47 | 0.5894 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | | 547.14010 | 581.640 | 18.47 | 0.4106 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.71 | Put | | | 778.27810 | 731.087 | 17.50 | 0.4448 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.71 | Call | | | 824.37810 | 873.587 | 17.50 | 0.5552 | 0.00 | 0 | 50 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.30 | Call | | | 1,663.37600 | 1,741.343 | 16.34 | 0.8248 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.30 | Put | | | 207.27600 | 188.843 | 16.34 | 0.1752 | 0.00 | 0 | 50 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.81 | Put | | | 836.66580 | 787.264 | 17.61 | 0.4644 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.81 | Call | | | 782.76580 | 829.764 | 17.61 | 0.5356 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.17 | Call | | | 1,762.24700 | 1,842.071 | 16.22 | 0.8456 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.17 | Put | | | 176.14700 | 159.571 | 16.22 | 0.1544 | 0.00 | 0 | 965 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.40 | Call | | | 2,411.12280 | 2,500.126 | 15.49 | 0.9408 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.40 | Put | | | 55.02280 | 47.626 | 15.49 | 0.0592 | 0.00 | 0 | 12,603 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.52 | Put | | | 2,090.37910 | 2,015.850 | 19.81 | 0.7307 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.52 | Call | | | 326.47910 | 348.350 | 19.81 | 0.2693 | 11,396,612.06 | 32,716 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.49 | Put | | | 2,065.50110 | 1,991.299 | 19.78 | 0.7272 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.49 | Call | | | 331.60110 | 353.798 | 19.78 | 0.2728 | 0.00 | 0 | 7,420 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.22 | Call | | | 1,723.81280 | 1,802.930 | 16.27 | 0.8377 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.22 | Put | | | 187.71280 | 170.430 | 16.27 | 0.1623 | 0.00 | 0 | 15,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.53 | Put | | | 1,312.75450 | 1,250.214 | 18.51 | 0.5943 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.53 | Call | | | 538.85450 | 572.714 | 18.51 | 0.4057 | 0.00 | 0 | 965 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.46 | Call | | | 1,544.61400 | 1,620.603 | 16.45 | 0.7981 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.46 | Put | | | 248.51400 | 228.103 | 16.45 | 0.2019 | 0.00 | 0 | 5,183 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.16 | Put | | | 1,796.71220 | 1,725.095 | 19.36 | 0.6865 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.16 | Call | | | 392.81220 | 417.594 | 19.36 | 0.3135 | 0.00 | 0 | 5,183 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.48 | Call | | | 1,530.13190 | 1,605.785 | 16.46 | 0.7947 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.48 | Put | | | 254.03190 | 233.285 | 16.46 | 0.2053 | 0.00 | 0 | 7,420 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.38 | Put | | | 2,834.49670 | 2,752.358 | 20.73 | 0.8148 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.38 | Call | | | 210.59670 | 224.858 | 20.73 | 0.1852 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.00 | Call | | | 1,183.13710 | 1,249.405 | 16.74 | 0.6984 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.00 | Put | | | 427.03710 | 396.905 | 16.74 | 0.3016 | 0.00 | 0 | 6,130 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.43 | Put | | | 1,241.28620 | 1,180.529 | 18.38 | 0.5777 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.43 | Call | | | 567.38620 | 603.029 | 18.38 | 0.4223 | 0.00 | 0 | 15,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.83 | Call | | | 1,290.20270 | 1,359.655 | 16.65 | 0.7312 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.83 | Put | | | 364.10270 | 337.155 | 16.65 | 0.2688 | 0.00 | 0 | 300 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.41 | Put | | | 1,999.58910 | 1,926.269 | 19.69 | 0.7177 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.41 | Call | | | 345.68910 | 368.769 | 19.69 | 0.2823 | 0.00 | 0 | 300 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.10 | Call | | | 1,125.76050 | 1,187.458 | 16.79 | 0.6787 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.10 | Put | | | 469.66050 | 434.958 | 16.79 | 0.3213 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.84 | Call | | | 1,283.73180 | 1,353.001 | 16.65 | 0.7293 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.84 | Put | | | 367.63180 | 340.502 | 16.65 | 0.2707 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.00 | Put | | | 2,498.96410 | 2,419.810 | 20.32 | 0.7814 | 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 | 17.00 | Call | | | 255.06410 | 272.310 | 20.32 | 0.2186 | 0.00 | 0 | 1,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.28 | Put | | | 2,745.30270 | 2,663.898 | 20.62 | 0.8066 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.28 | Call | | | 221.40270 | 236.398 | 20.62 | 0.1934 | 0.00 | 0 | 5,630 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.25 | Call | | | 0.00000 | 2,638.298 | 15.34 | 0.9532 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.25 | Put | | | 0.00000 | 35.798 | 15.34 | 0.0468 | 7,510,062.42 | 209,790 | 104,895 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Call | | | 0.00000 | 1,413.671 | 16.60 | 0.7463 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Put | | | 0.00000 | 311.172 | 16.60 | 0.2537 | 32,640,334.49 | 104,895 | 104,895 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.21 | Put | | | 2,683.23250 | 2,602.362 | 20.55 | 0.8006 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.21 | Call | | | 229.33250 | 244.862 | 20.55 | 0.1994 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Call | | | 180.68050 | 192.886 | 21.06 | 0.1618 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Put | | | 3,114.58050 | 3,030.386 | 21.06 | 0.8382 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.92 | Put | | | 0.00000 | 2,351.133 | 20.24 | 0.7737 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.92 | Call | | | 0.00000 | 283.633 | 20.24 | 0.2263 | 59,503,262.18 | 209,790 | 104,895 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.90 | Call | | | 1,245.35730 | 1,313.511 | 16.68 | 0.7179 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.90 | Put | | | 389.25730 | 361.011 | 16.68 | 0.2821 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Call | | | 179.79740 | 191.942 | 21.08 | 0.1610 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Put | | | 3,123.69740 | 3,039.442 | 21.08 | 0.8390 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Call | | | 179.06530 | 191.003 | 21.09 | 0.1603 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Put | | | 3,132.96530 | 3,048.503 | 21.09 | 0.8397 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Call | | | 1,856.50560 | 1,937.979 | 16.10 | 0.8638 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Put | | | 150.40560 | 135.479 | 16.10 | 0.1362 | 0.00 | 0 | 1,250 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Put | | | 1,975.03430 | 1,902.053 | 19.66 | 0.7140 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Call | | | 351.13430 | 374.553 | 19.66 | 0.2860 | 0.00 | 0 | 750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,896.59700 | 1,978.739 | 16.06 | 0.8710 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Put | | | 140.49700 | 126.239 | 16.06 | 0.1290 | 0.00 | 0 | 14,658 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Put | | | 1,023.94790 | 968.719 | 17.98 | 0.5213 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Call | | | 670.04790 | 711.219 | 17.98 | 0.4787 | 0.00 | 0 | 760 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Call | | | 1,417.24000 | 1,490.131 | 16.54 | 0.7665 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Put | | | 301.14000 | 277.631 | 16.54 | 0.2335 | 0.00 | 0 | 70,530 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Put | | | 1,043.58500 | 987.814 | 18.02 | 0.5268 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Call | | | 659.68500 | 700.314 | 18.02 | 0.4732 | 0.00 | 0 | 2,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Call | | | 2,321.51270 | 2,409.535 | 15.58 | 0.9314 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Put | | | 65.41270 | 57.035 | 15.58 | 0.0686 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Call | | | 3,765.69520 | 3,861.892 | 17.82 | 0.9874 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Put | | | 9.59520 | 9.391 | 17.82 | 0.0126 | 0.00 | 0 | 750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Call | | | 1,376.29020 | 1,448.113 | 16.58 | 0.7555 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 16.10 | Put | | | 1,748.25250 | 1,677.951 | 19.24 | 0.6697 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 16.10 | Call | | | 429.75250 | 456.551 | 19.24 | 0.3303 | 0.00 | 0 | 500 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 15.62 | Put | | | 1,381.45560 | 1,317.694 | 18.59 | 0.6006 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 15.62 | Call | | | 542.95560 | 576.294 | 18.59 | 0.3994 | 0.00 | 0 | 500 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 13.80 | Put | | | 362.43990 | 335.928 | 16.63 | 0.2627 | 0.00 | 0 | 1,000 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,343.93990 | 1,414.529 | 16.63 | 0.7373 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Put | | | 429.37620 | 400.045 | 16.71 | 0.2960 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Call | | | 1,237.87620 | 1,305.845 | 16.71 | 0.7040 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 377.34750 | 350.462 | 16.61 | 0.2615 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,407.34750 | 1,479.062 | 16.61 | 0.7385 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.19 | Put | | | 533.28360 | 497.019 | 16.81 | 0.3317 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.19 | Call | | | 1,182.58360 | 1,245.119 | 16.81 | 0.6683 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.72 | Put | | | 1,456.82440 | 1,392.587 | 18.59 | 0.5987 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.72 | Call | | | 576.12440 | 610.687 | 18.59 | 0.4013 | 0.00 | 0 | 1,500 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Put | | | 580.86820 | 542.355 | 16.92 | 0.3503 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Call | | | 1,132.46820 | 1,192.855 | 16.92 | 0.6497 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 16.32 | Put | | | 1,917.75190 | 1,846.071 | 19.33 | 0.6738 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 16.32 | Call | | | 453.25190 | 480.771 | 19.33 | 0.3262 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 15.82 | Put | | | 1,531.19990 | 1,465.807 | 18.69 | 0.6084 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 15.82 | Call | | | 566.69990 | 600.507 | 18.69 | 0.3916 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 383.90210 | 356.991 | 16.58 | 0.2607 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,439.40210 | 1,511.691 | 16.58 | 0.7393 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Put | | | 758.70170 | 714.122 | 17.25 | 0.4053 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Call | | | 1,024.20170 | 1,079.722 | 17.25 | 0.5947 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,532.16170 | 1,605.672 | 16.57 | 0.7416 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Put | | | 2,108.92860 | 2,036.981 | 19.47 | 0.6812 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Call | | | 467.62860 | 496.282 | 19.47 | 0.3188 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Put | | | 1,702.34550 | 1,635.620 | 18.85 | 0.6194 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Call | | | 581.04550 | 614.920 | 18.85 | 0.3806 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Put | | | 403.46170 | 376.372 | 16.57 | 0.2584 | 0.00 | 0 | 1,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Put | | | 1,767.09960 | 1,700.199 | 18.87 | 0.6204 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Call | | | 596.59960 | 630.799 | 18.87 | 0.3796 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Call | | | 2,254.65300 | 2,342.980 | 15.12 | 0.8872 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Put | | | 135.15300 | 122.380 | 15.12 | 0.1128 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Call | | | 3,985.20000 | 4,087.102 | 16.95 | 0.9817 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Put | | | 15.70000 | 16.502 | 16.95 | 0.0183 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Call | | | 2,168.99470 | 2,255.139 | 15.32 | 0.8723 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Put | | | 159.49470 | 144.539 | 15.32 | 0.1277 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Put | | | 1,073.87280 | 1,021.913 | 17.76 | 0.4785 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Call | | | 903.37280 | 952.513 | 17.76 | 0.5215 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Call | | | 2,543.85110 | 2,637.929 | 14.48 | 0.9286 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Put | | | 74.35110 | 67.329 | 14.48 | 0.0714 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Call | | | 2,450.35090 | 2,542.824 | 14.68 | 0.9167 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Put | | | 90.85090 | 82.224 | 14.68 | 0.0833 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Put | | | 1,639.63610 | 1,574.963 | 18.67 | 0.5988 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Call | | | 639.13610 | 675.563 | 18.67 | 0.4012 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Put | | | 1,691.72450 | 1,626.121 | 18.75 | 0.6078 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Call | | | 621.22450 | 656.721 | 18.75 | 0.3922 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Call | | | 2,416.92660 | 2,508.770 | 14.76 | 0.9121 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Put | | | 97.42660 | 88.170 | 14.76 | 0.0879 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Put | | | 361.47120 | 336.888 | 16.45 | 0.2334 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Call | | | 1,680.97120 | 1,757.488 | 16.45 | 0.7666 | 0.00 | 0 | 1,464 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Call | | | 1,627.30860 | 1,702.583 | 16.50 | 0.7542 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Put | | | 387.80860 | 361.983 | 16.50 | 0.2458 | 0.00 | 0 | 2,500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Call | | | 1,011.90240 | 1,065.195 | 17.46 | 0.5650 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Put | | | 912.40240 | 864.595 | 17.46 | 0.4350 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Call | | | 1,020.39860 | 1,074.024 | 17.44 | 0.5683 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Put | | | 900.89860 | 853.424 | 17.44 | 0.4317 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Put | | | 2,467.67360 | 2,392.145 | 19.81 | 0.7169 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Call | | | 417.17360 | 442.745 | 19.81 | 0.2831 | 0.00 | 0 | 2,500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Call | | | 1,016.14460 | 1,069.601 | 17.45 | 0.5667 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Put | | | 906.64460 | 859.001 | 17.45 | 0.4333 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Put | | | 2,282.58190 | 2,209.836 | 19.56 | 0.6879 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Call | | | 478.58190 | 507.236 | 19.56 | 0.3121 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Put | | | 1,849.29200 | 1,781.633 | 18.96 | 0.6271 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Call | | | 595.29200 | 629.033 | 18.96 | 0.3729 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Put | | | 418.47310 | 391.453 | 16.55 | 0.2560 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,614.47310 | 1,688.853 | 16.55 | 0.7440 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Put | | | 720.53960 | 680.174 | 16.97 | 0.3607 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Call | | | 1,291.43960 | 1,353.174 | 16.97 | 0.6393 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Put | | | 2,445.37880 | 2,372.066 | 19.61 | 0.6899 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Call | | | 500.67880 | 529.566 | 19.61 | 0.3101 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Put | | | 2,009.41060 | 1,941.112 | 19.06 | 0.6333 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Call | | | 614.71060 | 648.612 | 19.06 | 0.3667 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Put | | | 434.22150 | 407.123 | 16.51 | 0.2528 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,709.52150 | 1,784.623 | 16.51 | 0.7472 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Put | | | 923.81940 | 877.346 | 17.33 | 0.4128 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Call | | | 1,170.31940 | 1,226.446 | 17.33 | 0.5872 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Put | | | 2,672.21300 | 2,597.740 | 19.88 | 0.6977 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Call | | | 511.81300 | 540.239 | 19.88 | 0.3023 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Put | | | 2,183.01140 | 2,113.829 | 19.29 | 0.6400 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Call | | | 632.61140 | 666.329 | 19.29 | 0.3600 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Put | | | 448.43940 | 421.409 | 16.52 | 0.2500 | 0.00 | 0 | 1,000 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,798.03940 | 1,873.909 | 16.52 | 0.7500 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 1,168.79830 | 1,223.722 | 17.65 | 0.5661 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Put | | | 1,063.59830 | 1,015.522 | 17.65 | 0.4339 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Call | | | 1,164.72280 | 1,219.493 | 17.67 | 0.5647 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Put | | | 1,069.52280 | 1,021.293 | 17.67 | 0.4353 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Call | | | 1,172.88860 | 1,227.959 | 17.64 | 0.5676 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Put | | | 1,057.68860 | 1,009.759 | 17.64 | 0.4324 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Put | | | 2,882.78980 | 2,807.769 | 20.15 | 0.7015 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Call | | | 531.18980 | 559.469 | 20.15 | 0.2985 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Put | | | 2,356.16310 | 2,286.928 | 19.54 | 0.6447 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Call | | | 654.56310 | 688.628 | 19.54 | 0.3553 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 460.93920 | 435.168 | 16.54 | 0.2469 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,889.33920 | 1,966.868 | 16.54 | 0.7531 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | | 1,092.53900 | 1,047.341 | 17.74 | 0.4158 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | | 1,332.73900 | 1,391.441 | 17.74 | 0.5842 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Call | | | 1,959.48090 | 2,035.298 | 16.78 | 0.7292 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Put | | | 585.48090 | 556.898 | 16.78 | 0.2708 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | | 1,334.25520 | 1,391.449 | 18.00 | 0.5672 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | | 1,230.25520 | 1,183.049 | 18.00 | 0.4328 | 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 | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | | 1,330.33030 | 1,387.381 | 18.01 | 0.5660 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | | 1,236.33030 | 1,188.981 | 18.01 | 0.4340 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | | 1,338.19320 | 1,395.529 | 17.98 | 0.5684 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Put | | | 1,224.19320 | 1,177.129 | 17.98 | 0.4316 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 2,029.48380 | 2,105.524 | 17.08 | 0.7045 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 741.78380 | 712.224 | 17.08 | 0.2955 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 2,023.98840 | 2,099.907 | 17.09 | 0.7033 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 746.28840 | 716.607 | 17.09 | 0.2967 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 2,018.50050 | 2,094.311 | 17.10 | 0.7022 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 750.80050 | 721.011 | 17.10 | 0.2978 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Call | | | 2,672.87770 | 2,753.752 | 18.01 | 0.6891 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Put | | | 1,176.47770 | 1,143.552 | 18.01 | 0.3109 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Call | | | 2,668.21960 | 2,748.675 | 18.02 | 0.6882 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Put | | | 1,181.81960 | 1,148.475 | 18.02 | 0.3118 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Call | | | 2,663.57270 | 2,743.599 | 18.02 | 0.6874 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Put | | | 1,187.17270 | 1,153.399 | 18.02 | 0.3126 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Put | | | 1,290.46580 | 1,256.166 | 18.25 | 0.3202 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Call | | | 2,711.96580 | 2,792.765 | 18.25 | 0.6798 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Call | | | 2,862.01610 | 2,945.924 | 18.21 | 0.6906 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Put | | | 1,269.51610 | 1,236.924 | 18.21 | 0.3094 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Call | | | 2,857.46050 | 2,940.823 | 18.21 | 0.6898 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Put | | | 1,274.96050 | 1,241.823 | 18.21 | 0.3102 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Call | | | 2,852.91550 | 2,936.179 | 18.22 | 0.6890 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Put | | | 1,280.41550 | 1,247.179 | 18.22 | 0.3110 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 122,705,283.59 | 677,479 | 3,920,432 |
| Total \$ / R | | | | | | | | | | | | 803,795,327.29 | 724,598 | 5,537,526 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Future | | | 14.42310 | | 14.33000 | | | 0.0000 | 144,231.00 | 10 | 813 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Future | | | 14.63770 | | 14.54340 | | | 0.0000 | 0.00 | 0 | 28 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Future | | | 14.85250 | | 14.75610 | | | 0.0000 | 0.00 | 0 | 9 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Future | | | 15.07060 | | 14.96950 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Future | | | 15.19000 | | 15.19000 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Future | | | 15.75330 | | 15.64770 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 144,231.00 | 10 | 850 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.75 | Call | | | 67,652.10750 | 74,886.398 | 16.51 | 0.8222 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.75 | Put | | | 9,652.10750 | 7,576.398 | 16.51 | 0.1778 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.76 | Call | | | 66,901.70650 | 74,096.416 | 16.53 | 0.8184 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.76 | Put | | | 9,901.70650 | 7,786.416 | 16.53 | 0.1816 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.74 | Call | | | 68,407.11920 | 75,680.519 | 16.50 | 0.8259 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.74 | Put | | | 9,407.11920 | 7,370.519 | 16.50 | 0.1741 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.72 | Call | | | 107,532.03760 | 114,575.798 | 17.08 | 0.7544 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.72 | Put | | | 25,192.03760 | 22,805.798 | 17.08 | 0.2456 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.73 | Call | | | 106,844.75480 | 113,866.400 | 17.08 | 0.7521 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.73 | Put | | | 25,504.75480 | 23,096.400 | 17.08 | 0.2479 | 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 | 19/03/2018 | Foreign Exchange Option | 13.71 | Call | | 108,221.91900 | 115,287.985 | 17.08 | 0.7567 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Option | 13.71 | Put | | 24,881.91900 | 22,517.985 | 17.08 | 0.2433 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.93 | Call | | 122,646.09930 | 129,405.366 | 16.70 | 0.7121 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.93 | Put | | 40,036.09930 | 37,155.366 | 16.70 | 0.2879 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.94 | Call | | 122,020.70750 | 128,760.960 | 16.70 | 0.7101 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.94 | Put | | 40,410.70750 | 37,510.960 | 16.70 | 0.2899 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.92 | Call | | 123,274.06860 | 130,051.917 | 16.69 | 0.7140 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.92 | Put | | 39,664.06860 | 36,801.917 | 16.69 | 0.2860 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.01 | Call | | 144,884.51000 | 151,963.059 | 16.66 | 0.7093 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.01 | Put | | 48,934.51000 | 45,903.059 | 16.66 | 0.2907 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.02 | Call | | 144,273.87320 | 151,336.102 | 16.66 | 0.7077 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.02 | Put | | 49,323.87320 | 46,276.102 | 16.66 | 0.2923 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.00 | Call | | 145,496.52910 | 152,591.389 | 16.65 | 0.7110 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.00 | Put | | 48,546.52910 | 45,531.390 | 16.65 | 0.2890 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.21 | Put | | 2,005.26020 | 2,000.000 | | 1.0000 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.19 | Call | | 247.41250 | 0.065 | | 0.5000 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.19 | Put | | 247.41250 | 0.065 | | 0.5000 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.20 | Call | | 36.23430 | 0.000 | | 0.0000 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.20 | Put | | 1,036.23430 | 1,000.000 | | 1.0000 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.21 | Call | | 5.26020 | 0.000 | | 0.0000 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | 202,398.83610 | 209,990.660 | 17.09 | 0.7033 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | 74,628.83610 | 71,660.660 | 17.09 | 0.2967 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | 201,850.04840 | 209,431.086 | 17.10 | 0.7022 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | 75,080.04840 | 72,101.086 | 17.10 | 0.2978 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | 202,948.38100 | 210,552.373 | 17.08 | 0.7045 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | 74,178.38100 | 71,222.373 | 17.08 | 0.2955 | | 0.00 | 0 | 0 | |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 144,231.00 | 10 | 850 |
| £ / R | On | 01/12/2017 | Foreign Exchange Future | | 19.00710 | 18.73990 | | 0.0000 | | 0.00 | 0 | 0 | 0 | |
| £ / R | On | 15/12/2017 | Foreign Exchange Future | | 19.05890 | 18.78260 | | 0.0000 | | 0.00 | 0 | 0 | 10 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Future | | 19.07070 | 18.79470 | | 0.0000 | | 12,910,863.90 | 677 | 211,278 | | |
| £ / R | On | 31/01/2018 | Foreign Exchange Future | | 19.24100 | 18.96330 | | 0.0000 | | 0.00 | 0 | 0 | 10 | |
| £ / R | On | 19/03/2018 | Foreign Exchange Future | | 19.41450 | 19.13380 | | 0.0000 | | 10,095,540.00 | 520 | 3,591 | | |
| £ / R | On | 18/06/2018 | Foreign Exchange Future | | 19.75940 | 19.47280 | | 0.0000 | | 0.00 | 0 | 0 | 4,883 | |
| £ / R | On | 17/09/2018 | Foreign Exchange Future | | 20.10990 | 19.81490 | | 0.0000 | | 0.00 | 0 | 0 | 3,565 | |
| £ / R | On | 14/06/2019 | Foreign Exchange Future | | 20.91040 | 20.60650 | | 0.0000 | | 0.00 | 0 | 0 | 0 | |
| Total £ / R Future | | | | | | | | | | | | 23,006,403.90 | 1,197 | 223,337 |
| £ / R | On | 01/12/2017 | Foreign Exchange Option | 19.19 | Put | 598.11080 | 416.861 | 17.35 | 0.5829 | | 0.00 | 0 | 0 | |
| £ / R | On | 01/12/2017 | Foreign Exchange Option | 19.19 | Call | 148.01080 | 233.961 | 17.35 | 0.4171 | | 0.00 | 0 | 15,200 | |
| £ / R | On | 15/12/2017 | Foreign Exchange Option | 18.66 | Put | 344.32910 | 234.573 | 17.30 | 0.3367 | | 0.00 | 0 | 0 | |
| £ / R | On | 15/12/2017 | Foreign Exchange Option | 18.66 | Call | 466.92910 | 633.473 | 17.30 | 0.6633 | | 0.00 | 0 | 0 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Call | 1.59860 | 2.396 | 31.75 | 0.0041 | | 0.00 | 0 | 0 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Put | 6,346.89860 | 6,071.696 | 31.75 | 0.9959 | | 0.00 | 0 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 18.20 | Put | | | 179.20080 | 113.149 | 17.07 | 0.1905 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 18.20 | Call | | | 773.90080 | 983.849 | 17.07 | 0.8095 | 0.00 | 0 | 400 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 19.80 | Put | | | 1,137.17350 | 919.345 | 18.67 | 0.7234 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 19.80 | Call | | | 131.87350 | 190.045 | 18.67 | 0.2766 | 0.00 | 0 | 800 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Call | | | 1.57820 | 2.366 | 31.75 | 0.0040 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Put | | | 6,356.87820 | 6,081.666 | 31.75 | 0.9960 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Call | | | 1.55810 | 2.337 | 31.75 | 0.0040 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Put | | | 6,366.85810 | 6,091.637 | 31.75 | 0.9960 | 0.00 | 0 | 0 |
| £ / R | On | 31/01/2018 | Foreign Exchange Option | 18.91 | Put | | | 639.50470 | 514.369 | 18.49 | 0.4045 | 0.00 | 0 | 0 |
| £ / R | On | 31/01/2018 | Foreign Exchange Option | 18.91 | Call | | | 692.80470 | 845.369 | 18.49 | 0.5955 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.21 | Call | | | 2,093.41280 | 2,339.982 | 18.35 | 0.8768 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.21 | Put | | | 169.61280 | 135.482 | 18.35 | 0.1232 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 20.14 | Put | | | 1,485.96900 | 1,299.660 | 18.99 | 0.6058 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 20.14 | Call | | | 479.76900 | 574.160 | 18.99 | 0.3942 | 0.00 | 0 | 500 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.22 | Call | | | 2,085.03640 | 2,331.307 | 18.35 | 0.8758 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.22 | Put | | | 171.23640 | 136.807 | 18.35 | 0.1242 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.23 | Call | | | 2,076.67500 | 2,322.643 | 18.34 | 0.8748 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.23 | Put | | | 172.87500 | 138.143 | 18.34 | 0.1252 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Call | | | 2,272.02200 | 2,524.477 | 18.49 | 0.8968 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Put | | | 138.22200 | 109.977 | 18.49 | 0.1032 | 0.00 | 0 | 500 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Call | | | 1,992.18270 | 2,214.095 | 17.82 | 0.7822 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Put | | | 429.38270 | 364.695 | 17.82 | 0.2178 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Call | | | 2,006.35900 | 2,228.966 | 17.82 | 0.7846 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Put | | | 423.55900 | 359.566 | 17.82 | 0.2154 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Call | | | 1,999.26390 | 2,221.526 | 17.82 | 0.7834 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Put | | | 426.46390 | 362.126 | 17.82 | 0.2166 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Call | | | 2,183.65440 | 2,402.238 | 17.75 | 0.7509 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Put | | | 608.75440 | 532.338 | 17.75 | 0.2491 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Call | | | 2,177.03020 | 2,395.300 | 17.75 | 0.7499 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Put | | | 612.13020 | 535.399 | 17.75 | 0.2501 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Call | | | 2,170.41830 | 2,388.373 | 17.76 | 0.7488 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Put | | | 615.51830 | 538.473 | 17.76 | 0.2512 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Call | | | 2,884.22460 | 3,117.361 | 17.52 | 0.7374 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Put | | | 897.72460 | 826.961 | 17.52 | 0.2626 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Call | | | 2,877.93000 | 3,110.561 | 17.52 | 0.7366 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Put | | | 901.43000 | 830.161 | 17.52 | 0.2634 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Call | | | 2,871.65370 | 3,103.768 | 17.51 | 0.7359 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Put | | | 905.15370 | 833.368 | 17.51 | 0.2641 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 17,400 |
| Total £ / R | | | | | | | | | | | | 23,006,403.90 | 1,197 | 240,737 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Future | | | 0.12745 | | 0.12652 | | | 0.0000 | 0.00 | 0 | 225 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Future | | | 0.13003 | | 0.12908 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.13266 | | 0.13168 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.14832 | | 0.14715 | | | 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 ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 225 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.11 | Call | | | 1,658.65000 | 1,751.629 | 22.38 | 0.9810 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.11 | Put | | | 7.15000 | 6.529 | 22.38 | 0.0190 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.12 | Call | | | 720.79060 | 794.546 | 17.31 | 0.8657 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.12 | Put | | | 69.29060 | 49.446 | 17.31 | 0.1343 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.13 | Call | | | 189.82060 | 211.828 | 19.52 | 0.3886 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.13 | Put | | | 538.32060 | 466.728 | 19.52 | 0.6114 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.12 | Call | | | 1,114.89610 | 1,184.372 | 18.27 | 0.7862 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.12 | Put | | | 207.39610 | 181.272 | 18.27 | 0.2138 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.13 | Call | | | 575.45210 | 616.438 | 19.95 | 0.5244 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.13 | Put | | | 667.95210 | 613.338 | 19.95 | 0.4756 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.11 | Call | | | 1,930.46030 | 2,026.782 | 16.87 | 0.9571 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.11 | Put | | | 22.96030 | 23.682 | 16.87 | 0.0429 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Call | | | 898.63270 | 943.140 | 19.76 | 0.5827 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Put | | | 730.23270 | 676.840 | 19.76 | 0.4173 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Call | | | 540.77040 | 570.177 | 21.09 | 0.4025 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Put | | | 1,372.37040 | 1,303.877 | 21.09 | 0.5975 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Call | | | 1,445.51740 | 1,514.542 | 18.14 | 0.7831 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Put | | | 277.11740 | 248.242 | 18.14 | 0.2169 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Call | | | 2,337.62430 | 2,407.117 | 18.48 | 0.7523 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Put | | | 622.32430 | 575.617 | 18.48 | 0.2477 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Call | | | 1,867.30770 | 1,929.603 | 20.41 | 0.6379 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Put | | | 1,152.00770 | 1,098.103 | 20.41 | 0.3621 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Call | | | 2,967.79030 | 3,060.458 | 16.65 | 0.8672 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Put | | | 252.49030 | 228.958 | 16.65 | 0.1328 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 225 |
| € / R | On | 15/11/2017 | Foreign Exchange Future | | | 16.72850 | | 16.58350 | | | 0.0000 | 0.00 | 0 | 21 |
| € / R | On | 28/11/2017 | Foreign Exchange Future | | | 16.77510 | | 16.63270 | | | 0.0000 | 0.00 | 0 | 800 |
| € / R | On | 15/12/2017 | Foreign Exchange Future | | | 16.79580 | | 16.64870 | | | 0.0000 | 0.00 | 0 | 3 |
| € / R | On | 18/12/2017 | Foreign Exchange Future | | | 16.85010 | | 16.69680 | | | 0.0000 | 57,526,241.40 | 3,414 | 109,357 |
| € / R | On | 27/12/2017 | Foreign Exchange Future | | | 16.88660 | | 16.73360 | | | 0.0000 | 0.00 | 0 | 800 |
| € / R | On | 31/01/2018 | Foreign Exchange Future | | | 17.02370 | | 16.86900 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 28/02/2018 | Foreign Exchange Future | | | 17.12860 | | 16.97150 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Future | | | 17.20090 | | 17.04310 | | | 0.0000 | 86,004.50 | 5 | 13,933 |
| € / R | On | 18/06/2018 | Foreign Exchange Future | | | 17.55540 | | 17.39350 | | | 0.0000 | 0.00 | 0 | 736 |
| € / R | On | 17/09/2018 | Foreign Exchange Future | | | 17.92280 | | 17.75390 | | | 0.0000 | 0.00 | 0 | 4,679 |
| € / R | On | 14/06/2019 | Foreign Exchange Future | | | 19.11750 | | 18.93570 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 57,612,245.90 | 3,419 | 130,329 |
| € / R | On | 15/11/2017 | Foreign Exchange Option | 15.91 | Put | | | 4.92550 | 2.696 | 20.61 | 0.0183 | 0.00 | 0 | 0 |
| € / R | On | 15/11/2017 | Foreign Exchange Option | 15.91 | Call | | | 678.42550 | 821.196 | 20.61 | 0.9817 | 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 | 28/11/2017 | Foreign Exchange Option | 15.51 | Put | | 6.01290 | 5.173 | 17.55 | 0.0211 | 0.00 | 0 | 0 |
| € / R | On | 28/11/2017 | Foreign Exchange Option | 15.51 | Call | | 1,128.71290 | 1,270.273 | 17.55 | 0.9789 | 0.00 | 0 | 0 |
| € / R | On | 15/12/2017 | Foreign Exchange Option | 16.52 | Put | | 272.83610 | 210.238 | 16.04 | 0.3601 | 0.00 | 0 | 0 |
| € / R | On | 15/12/2017 | Foreign Exchange Option | 16.52 | Call | | 401.53610 | 486.038 | 16.04 | 0.6399 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 15.80 | Call | | 956.99850 | 1,094.638 | 16.17 | 0.8961 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 15.80 | Put | | 60.19850 | 44.538 | 16.17 | 0.1039 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.53 | Put | | 273.53870 | 210.701 | 16.18 | 0.3470 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.53 | Call | | 440.33870 | 530.801 | 16.18 | 0.6530 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Call | | 792.87800 | 916.050 | 15.66 | 0.8531 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Put | | 96.07800 | 65.950 | 15.66 | 0.1469 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.20 | Call | | 645.57000 | 757.331 | 15.85 | 0.7866 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.20 | Put | | 148.77000 | 107.231 | 15.85 | 0.2134 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Call | | 2,699.00270 | 2,851.731 | 22.13 | 0.9957 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Put | | 2.20270 | 1.631 | 22.13 | 0.0043 | 0.00 | 0 | 18,000 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 15.60 | Call | | 1,136.56200 | 1,279.813 | 16.67 | 0.9278 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 15.60 | Put | | 39.76200 | 29.713 | 16.67 | 0.0722 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.13 | Call | | 2,569.48300 | 2,722.121 | 21.64 | 0.9947 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.13 | Put | | 2.68300 | 2.021 | 21.64 | 0.0053 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.39 | Put | | 214.59920 | 161.041 | 16.04 | 0.2875 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.39 | Call | | 521.39920 | 621.141 | 16.04 | 0.7125 | 0.00 | 0 | 18,000 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.60 | Call | | 403.17900 | 488.952 | 16.25 | 0.6223 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.60 | Put | | 306.37900 | 238.852 | 16.25 | 0.3777 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Call | | 3.75240 | 3.723 | 29.76 | 0.0072 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Put | | 4,716.95240 | 4,563.623 | 29.76 | 0.9928 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | 49.93690 | 66.224 | 18.77 | 0.1325 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | 1,413.13690 | 1,276.124 | 18.77 | 0.8675 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Call | | 49.13610 | 65.202 | 18.78 | 0.1307 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Put | | 1,422.33610 | 1,285.102 | 18.78 | 0.8693 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Call | | 50.75000 | 67.259 | 18.75 | 0.1342 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Put | | 1,403.95000 | 1,267.159 | 18.75 | 0.8658 | 0.00 | 0 | 0 |
| € / R | On | 27/12/2017 | Foreign Exchange Option | 15.62 | Put | | 58.55560 | 44.815 | 16.76 | 0.0924 | 0.00 | 0 | 0 |
| € / R | On | 27/12/2017 | Foreign Exchange Option | 15.62 | Call | | 1,172.15560 | 1,311.415 | 16.76 | 0.9076 | 0.00 | 0 | 0 |
| € / R | On | 31/01/2018 | Foreign Exchange Option | 15.80 | Put | | 147.55920 | 121.210 | 16.74 | 0.1635 | 0.00 | 0 | 193,000 |
| € / R | On | 31/01/2018 | Foreign Exchange Option | 15.80 | Call | | 1,216.55920 | 1,344.910 | 16.74 | 0.8365 | 0.00 | 0 | 0 |
| € / R | On | 28/02/2018 | Foreign Exchange Option | 16.41 | Put | | 367.49950 | 316.661 | 16.61 | 0.3031 | 0.00 | 0 | 114,748 |
| € / R | On | 28/02/2018 | Foreign Exchange Option | 16.41 | Call | | 928.99950 | 1,035.261 | 16.61 | 0.6969 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Put | | 63.25030 | 55.582 | 17.17 | 0.0689 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Call | | 2,237.06160 | 2,387.104 | 17.16 | 0.9304 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Put | | 63.96160 | 56.204 | 17.16 | 0.0696 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Put | | 62.54470 | 54.964 | 17.19 | 0.0682 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Put | | 23.17260 | 20.489 | 18.54 | 0.0272 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Call | | 3,066.27260 | 3,221.389 | 18.54 | 0.9728 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Put | | 662.09440 | 587.651 | 16.86 | 0.4336 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Call | | 705.19440 | 788.551 | 16.86 | 0.5664 | 0.00 | 0 | 620 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Call | | 2,246.35030 | 2,396.482 | 17.17 | 0.9311 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.39 | Put | | 376.57280 | 325.657 | 16.39 | 0.2931 | 0.00 | 0 | 174,600 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.05 | Call | | 2,071.18400 | 2,219.463 | 16.87 | 0.9165 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.05 | Put | | 78.08400 | 68.563 | 16.87 | 0.0835 | 0.00 | 0 | 5,648 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.10 | Call | | 2,025.58000 | 2,173.309 | 16.79 | 0.9123 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.10 | Put | | 82.48000 | 72.409 | 16.79 | 0.0877 | 0.00 | 0 | 19,510 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Call | | 2,255.64470 | 2,405.864 | 17.19 | 0.9318 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.50 | Put | | 421.23350 | 366.127 | 16.47 | 0.3178 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.50 | Call | | 964.33350 | 1,067.027 | 16.47 | 0.6822 | 0.00 | 0 | 643 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.39 | Call | | 1,029.67280 | 1,136.557 | 16.39 | 0.7069 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | 2,083.74110 | 2,221.567 | 15.88 | 0.8580 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | 190.24110 | 166.167 | 15.88 | 0.1420 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Call | | 2,075.61710 | 2,213.258 | 15.88 | 0.8568 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Put | | 192.11710 | 167.858 | 15.88 | 0.1432 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Call | | 2,091.87560 | 2,229.888 | 15.89 | 0.8592 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Put | | 188.37560 | 164.488 | 15.89 | 0.1408 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Call | | 0.00000 | 3,343.240 | 16.01 | 0.9591 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Put | | 0.00000 | 37.840 | 16.01 | 0.0409 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 1,825.669 | 15.90 | 0.7920 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.00 | Put | | 0.00000 | 270.269 | 15.90 | 0.2080 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 21.63 | Put | | 0.00000 | 4,218.794 | 20.76 | 0.8877 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 21.63 | Call | | 0.00000 | 144.194 | 20.76 | 0.1123 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.97 | Call | | 3,454.35380 | 3,612.991 | 16.27 | 0.9694 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.97 | Put | | 30.85380 | 27.591 | 16.27 | 0.0306 | 0.00 | 0 | 7,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.44 | Call | | 1,401.78080 | 1,513.937 | 15.99 | 0.7226 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.44 | Put | | 448.28080 | 398.537 | 15.99 | 0.2774 | 0.00 | 0 | 7,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 18.61 | Put | | 1,723.84410 | 1,604.437 | 17.68 | 0.6393 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 18.61 | Call | | 507.34410 | 549.837 | 17.68 | 0.3607 | 0.00 | 0 | 7,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Call | | 3,669.66700 | 3,830.425 | 16.93 | 0.9729 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Put | | 26.16700 | 25.025 | 16.93 | 0.0271 | 0.00 | 0 | 54,507 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Call | | 2,291.15030 | 2,433.349 | 15.91 | 0.8852 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Put | | 147.65030 | 127.949 | 15.91 | 0.1148 | 0.00 | 0 | 54,507 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Put | | 3,362.64510 | 3,215.699 | 19.49 | 0.8327 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Call | | 206.14510 | 221.099 | 19.49 | 0.1673 | 0.00 | 0 | 54,507 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Put | | 0.00000 | 3,993.926 | 19.89 | 0.8244 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Call | | 0.00000 | 286.726 | 19.89 | 0.1756 | 23,807,458.14 | 83,032 | 41,516 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Call | | 1,399.35680 | 1,500.259 | 16.10 | 0.6519 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Call | | 1,394.14560 | 1,494.758 | 16.11 | 0.6504 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Put | | 750.24560 | 681.958 | 16.11 | 0.3496 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Call | | 1,388.95090 | 1,489.268 | 16.12 | 0.6489 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Put | | 745.45680 | 677.459 | 16.10 | 0.3481 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Call | | 0.00000 | 3,731.285 | 15.85 | 0.9496 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Put | | 755.05090 | 686.468 | 16.12 | 0.3511 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Put | | 0.00000 | 58.485 | 15.85 | 0.0504 | 4,856,093.31 | 83,032 | 41,516 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 2,230.281 | 15.79 | 0.8028 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Put | | 0.00000 | 307.481 | 15.79 | 0.1972 | 12,765,368.74 | 41,516 | 41,516 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Call | | 2,697.75520 | 2,842.678 | 16.06 | 0.7638 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Put | | 632.05520 | 595.178 | 16.06 | 0.2362 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Call | | | 2,691.03360 | 2,835.787 | 16.06 | 0.7629 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Put | | | 635.33360 | 598.287 | 16.06 | 0.2371 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Call | | | 2,704.49530 | 2,849.572 | 16.06 | 0.7647 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Put | | | 628.79530 | 592.072 | 16.06 | 0.2353 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 41,428,920.19 | 207,580 | 853,838 |
| Total € / R | | | | | | | | | | | | 99,041,166.09 | 210,999 | 984,167 |
| AUS\$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 11.05370 | | 10.97680 | | | 0.0000 | 1,845,967.90 | 167 | 16,384 |
| AUS\$ / R | On | 27/12/2017 | Foreign Exchange Future | | | 11.06960 | | 10.99300 | | | 0.0000 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 11.21210 | | 11.13430 | | | 0.0000 | 8,409,075.00 | 750 | 1,650 |
| AUS\$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 11.37260 | | 11.29290 | | | 0.0000 | 0.00 | 0 | 300 |
| AUS\$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 11.53550 | | 11.45180 | | | 0.0000 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 12.04620 | | 11.95510 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AUS\$ / R Future | | | | | | | | | | | | 10,255,042.90 | 917 | 18,334 |
| AUS\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Put | | | 927.97520 | 857.186 | 17.49 | 0.8942 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Call | | | 26.10840 | 32.522 | 17.44 | 0.1107 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Put | | | 909.30840 | 838.822 | 17.44 | 0.8893 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Call | | | 25.43300 | 31.694 | 17.47 | 0.1082 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Put | | | 918.63300 | 847.994 | 17.47 | 0.8918 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Call | | | 24.77520 | 30.886 | 17.49 | 0.1058 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 27/12/2017 | Foreign Exchange Option | 10.00 | Call | | | 1,003.95410 | 1,078.464 | 15.86 | 0.9652 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 27/12/2017 | Foreign Exchange Option | 10.00 | Put | | | 10.95410 | 8.864 | 15.86 | 0.0348 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 27/12/2017 | Foreign Exchange Option | 10.01 | Call | | | 994.40380 | 1,068.819 | 15.85 | 0.9639 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 27/12/2017 | Foreign Exchange Option | 10.01 | Put | | | 11.40380 | 9.219 | 15.85 | 0.0361 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 27/12/2017 | Foreign Exchange Option | 9.99 | Call | | | 1,013.51950 | 1,088.121 | 15.88 | 0.9664 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 27/12/2017 | Foreign Exchange Option | 9.99 | Put | | | 10.51950 | 8.521 | 15.88 | 0.0336 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.99 | Call | | | 1,206.28150 | 1,277.725 | 16.06 | 0.8955 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.99 | Put | | | 61.98150 | 55.625 | 16.06 | 0.1045 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.00 | Call | | | 1,197.32530 | 1,268.654 | 16.03 | 0.8940 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.00 | Put | | | 63.02530 | 56.554 | 16.03 | 0.1060 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.01 | Call | | | 1,188.38510 | 1,259.596 | 16.01 | 0.8924 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.01 | Put | | | 64.08510 | 57.496 | 16.01 | 0.1076 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Put | | | 209.46530 | 190.837 | 15.08 | 0.2319 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Call | | | 1,006.80390 | 1,068.291 | 15.08 | 0.7729 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Put | | | 203.90390 | 185.691 | 15.08 | 0.2271 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Call | | | 999.56980 | 1,060.852 | 15.08 | 0.7705 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Put | | | 206.66980 | 188.252 | 15.08 | 0.2295 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Call | | | 992.36530 | 1,053.436 | 15.08 | 0.7681 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Call | | | 802.10860 | 850.243 | 14.74 | 0.6347 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Put | | | 460.30860 | 424.743 | 14.74 | 0.3653 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Call | | | 796.81540 | 844.717 | 14.75 | 0.6321 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Put | | | 465.01540 | 429.217 | 14.75 | 0.3679 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Call | | | 791.55320 | 839.217 | 14.76 | 0.6296 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Put | | | 469.75320 | 433.717 | 14.76 | 0.3704 | 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 | 14/06/2019 | Foreign Exchange Option | 11.00 | Call | | | 1,399.12260 | 1,466.751 | 14.55 | 0.7213 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Put | | | 444.02260 | 420.551 | 14.55 | 0.2787 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Call | | | 1,392.76500 | 1,460.251 | 14.55 | 0.7196 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Put | | | 447.66500 | 424.052 | 14.55 | 0.2804 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Call | | | 1,386.42620 | 1,453.775 | 14.56 | 0.7179 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Put | | | 451.32620 | 427.575 | 14.56 | 0.2821 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 10,255,042.90 | 917 | 18,334 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Future | | | 11.37210 | | 11.27240 | | | 0.0000 | 4,548,840.00 | 400 | 1,000 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Future | | | 11.55380 | | 11.45270 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Future | | | 11.73320 | | 11.62980 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 4,548,840.00 | 400 | 1,000 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.54 | Call | | | 752.21960 | 847.412 | 15.49 | 0.9388 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.54 | Put | | | 19.81960 | 15.312 | 15.49 | 0.0612 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.55 | Call | | | 742.85560 | 837.902 | 15.45 | 0.9370 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.55 | Put | | | 20.45560 | 15.802 | 15.45 | 0.0630 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.53 | Call | | | 761.60260 | 856.937 | 15.54 | 0.9406 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.53 | Put | | | 19.20260 | 14.837 | 15.54 | 0.0594 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.07 | Call | | | 1,422.63320 | 1,519.411 | 16.18 | 0.9302 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.07 | Put | | | 39.93320 | 35.611 | 16.18 | 0.0698 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.08 | Call | | | 1,413.28600 | 1,510.008 | 16.15 | 0.9291 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.08 | Put | | | 40.58600 | 36.208 | 16.15 | 0.0709 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.06 | Call | | | 1,431.98950 | 1,528.824 | 16.20 | 0.9313 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.06 | Put | | | 39.28950 | 35.024 | 16.20 | 0.0687 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Call | | | 1,014.50210 | 1,096.188 | 14.79 | 0.7773 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Put | | | 204.70210 | 182.988 | 14.79 | 0.2227 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.83 | Call | | | 1,007.31020 | 1,088.750 | 14.79 | 0.7749 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.83 | Put | | | 207.51020 | 185.550 | 14.79 | 0.2251 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Call | | | 1,021.72100 | 1,103.652 | 14.79 | 0.7796 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Put | | | 201.92100 | 180.452 | 14.79 | 0.2204 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 4,548,840.00 | 400 | 1,000 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Future | | | 14.53120 | | 14.41230 | | | 0.0000 | 0.00 | 0 | 1,502 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Future | | | 14.85060 | | 14.72840 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Future | | | 15.17420 | | 15.04750 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Future | | | 16.92320 | | 16.77370 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 1,502 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.03 | Call | | | 512.96510 | 600.244 | 15.31 | 0.7688 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.03 | Put | | | 130.66510 | 99.044 | 15.31 | 0.2312 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.04 | Call | | | 506.05160 | 592.776 | 15.32 | 0.7644 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.04 | Put | | | 133.75160 | 101.576 | 15.32 | 0.2356 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.02 | Call | | | 519.93080 | 607.758 | 15.31 | 0.7733 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.02 | Put | | | 127.63080 | 96.558 | 15.31 | 0.2267 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.15 | Call | | | 877.10160 | 963.834 | 15.80 | 0.7127 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.15 | Put | | | 298.70160 | 263.233 | 15.80 | 0.2873 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Call | | | 870.84900 | 957.223 | 15.81 | 0.7101 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Put | | | 302.44900 | 266.623 | 15.81 | 0.2899 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.14 | Call | | | 883.38380 | 970.475 | 15.80 | 0.7153 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.14 | Put | | | 294.98380 | 259.875 | 15.80 | 0.2847 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Call | | | 1,009.84130 | 1,092.886 | 15.79 | 0.6610 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Put | | | 492.34130 | 448.687 | 15.79 | 0.3390 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Call | | | 1,004.37330 | 1,087.118 | 15.80 | 0.6589 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Put | | | 496.87330 | 452.918 | 15.80 | 0.3411 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Call | | | 998.92870 | 1,081.377 | 15.81 | 0.6568 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Put | | | 501.42870 | 457.177 | 15.81 | 0.3432 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Call | | | 2,532.67170 | 2,667.447 | 16.17 | 0.7830 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Put | | | 488.97170 | 474.247 | 16.17 | 0.2170 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Call | | | 2,525.54320 | 2,660.205 | 16.17 | 0.7820 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Put | | | 491.84320 | 477.004 | 16.17 | 0.2180 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 2,539.81160 | 2,674.694 | 16.17 | 0.7840 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 486.11160 | 471.494 | 16.17 | 0.2160 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 1,502 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Future | | | 2.16280 | | 2.15110 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Future | | | 2.18150 | | 2.16980 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Future | | | 2.20080 | | 2.18890 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.28460 | | 2.27160 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.96 | Call | | | 1,928.33090 | 2,044.241 | 16.98 | 0.9659 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.96 | Put | | | 17.33090 | 16.241 | 16.98 | 0.0341 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.94 | Call | | | 2,123.27740 | 2,239.786 | 17.46 | 0.9749 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.94 | Put | | | 12.27740 | 11.786 | 17.46 | 0.0251 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.95 | Call | | | 2,024.79610 | 2,141.233 | 17.09 | 0.9717 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.95 | Put | | | 13.79610 | 13.233 | 17.09 | 0.0283 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.93 | Put | | | 132.13270 | 120.932 | 17.32 | 0.1073 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.94 | Call | | | 2,440.94620 | 2,545.606 | 17.18 | 0.8849 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.94 | Put | | | 142.94620 | 130.606 | 17.18 | 0.1151 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.92 | Call | | | 2,620.06080 | 2,726.923 | 17.46 | 0.9001 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.92 | Put | | | 122.06080 | 111.923 | 17.46 | 0.0999 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.93 | Call | | | 2,530.13270 | 2,635.932 | 17.32 | 0.8927 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Call | | | 2,114.12600 | 2,205.742 | 16.34 | 0.7701 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Put | | | 425.12600 | 397.742 | 16.34 | 0.2299 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------|------------------|---------------|
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Call | | | 2,044.04310 | 2,133.838 | 16.35 | 0.7580 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Put | | | 455.04310 | 425.838 | 16.35 | 0.2420 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Call | | | 2,185.58210 | 2,278.962 | 16.33 | 0.7819 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Put | | | 396.58210 | 370.962 | 16.33 | 0.2181 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Call | | | 3,602.42190 | 3,709.883 | 16.73 | 0.7833 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Put | | | 686.42190 | 663.883 | 16.73 | 0.2167 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Call | | | 3,530.94630 | 3,637.552 | 16.72 | 0.7764 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Put | | | 714.94630 | 691.552 | 16.72 | 0.2236 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Call | | | 3,674.69310 | 3,782.984 | 16.75 | 0.7901 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Put | | | 658.69310 | 636.984 | 16.75 | 0.2099 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Future | | | 2.26570 | | 2.24510 | | | 0.0000 | 679,710.00 | 300 | 1,500 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Future | | | 2.31350 | | 2.29240 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Future | | | 2.36200 | | 2.34020 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.69950 | | 2.67410 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 679,710.00 | 300 | 1,500 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.00 | Call | | | 2,459.41050 | 2,664.379 | 18.14 | 0.9846 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.00 | Put | | | 8.41050 | 7.379 | 18.14 | 0.0154 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.01 | Call | | | 2,360.49690 | 2,565.419 | 17.85 | 0.9825 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.01 | Put | | | 9.49690 | 8.419 | 17.85 | 0.0175 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.02 | Call | | | 2,261.74100 | 2,466.614 | 17.57 | 0.9800 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.02 | Put | | | 10.74100 | 9.614 | 17.57 | 0.0200 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.18 | Call | | | 1,571.65940 | 1,725.476 | 17.01 | 0.7384 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.18 | Put | | | 447.65940 | 390.476 | 17.01 | 0.2616 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.19 | Call | | | 1,505.47210 | 1,655.973 | 17.01 | 0.7234 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.19 | Put | | | 481.47210 | 420.973 | 17.01 | 0.2766 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.17 | Call | | | 1,639.49400 | 1,796.558 | 17.01 | 0.7530 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.17 | Put | | | 415.49400 | 361.558 | 17.01 | 0.2470 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Put | | | 692.06810 | 620.327 | 16.37 | 0.3029 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Call | | | 1,919.90460 | 2,072.465 | 16.36 | 0.7215 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Put | | | 617.90460 | 552.465 | 16.36 | 0.2785 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Call | | | 1,856.30970 | 2,005.740 | 16.37 | 0.7094 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Put | | | 654.30970 | 585.739 | 16.37 | 0.2906 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Call | | | 1,794.06810 | 1,940.327 | 16.37 | 0.6971 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Call | | | 5,535.21120 | 5,762.574 | 16.55 | 0.8794 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Put | | | 394.21120 | 367.574 | 16.55 | 0.1206 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Call | | | 5,702.55870 | 5,929.729 | 16.55 | 0.8882 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Put | | | 361.55870 | 334.729 | 16.55 | 0.1118 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Call | | | 5,618.62300 | 5,845.004 | 16.54 | 0.8840 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Put | | | 377.62300 | 350.004 | 16.54 | 0.1160 | 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 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 679,710.00 | 300 | 1,500 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Future | | | 1.84960 | | 1.83790 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Future | | | 1.88010 | | 1.86810 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Future | | | 1.91000 | | 1.89790 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Future | | | 2.13020 | | 2.11590 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.77 | Call | | | 812.67610 | 904.884 | 16.40 | 0.8045 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.77 | Put | | | 133.67610 | 108.884 | 16.40 | 0.1955 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.78 | Call | | | 740.87920 | 828.930 | 16.48 | 0.7727 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.78 | Put | | | 161.87920 | 132.930 | 16.48 | 0.2273 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.76 | Call | | | 888.10800 | 984.159 | 16.32 | 0.8338 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.76 | Put | | | 109.10800 | 88.159 | 16.32 | 0.1662 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.74 | Call | | | 1,539.48810 | 1,634.124 | 17.01 | 0.7929 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.74 | Put | | | 258.48810 | 233.124 | 17.01 | 0.2071 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.75 | Call | | | 1,466.07180 | 1,558.816 | 17.01 | 0.7763 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.75 | Put | | | 285.07180 | 257.816 | 17.01 | 0.2237 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.73 | Call | | | 1,614.75480 | 1,711.207 | 17.00 | 0.8088 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.73 | Put | | | 233.75480 | 210.207 | 17.00 | 0.1912 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Call | | | 1,786.70190 | 1,877.160 | 16.62 | 0.7575 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Put | | | 407.70190 | 377.160 | 16.62 | 0.2425 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Call | | | 1,718.31970 | 1,806.847 | 16.63 | 0.7435 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Put | | | 439.31970 | 406.847 | 16.63 | 0.2565 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Call | | | 1,856.66090 | 1,948.999 | 16.61 | 0.7712 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Put | | | 377.66090 | 348.999 | 16.61 | 0.2288 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Put | | | 417.81740 | 402.811 | 17.01 | 0.1531 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Call | | | 4,000.42640 | 4,128.217 | 17.05 | 0.8402 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Put | | | 441.42640 | 426.217 | 17.05 | 0.1598 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Call | | | 3,924.90830 | 4,052.513 | 17.08 | 0.8333 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Put | | | 465.90830 | 450.513 | 17.08 | 0.1667 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Call | | | 4,076.81740 | 4,204.811 | 17.01 | 0.8469 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 18/12/2017 | Foreign Exchange Future | | | 0.13840 | | 0.13750 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 19/03/2018 | Foreign Exchange Future | | | 0.13800 | | 0.13700 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.13760 | | 0.13660 | | | 0.0000 | 0.00 | 0 | 1,145 |
| KES / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.13640 | | 0.13650 | | | 0.0000 | 0.00 | 0 | 562 |
| KES / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.12400 | | 0.12400 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,707 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,707 |
| NOK/R | On | 18/12/2017 | Foreign Exchange Future | | | 1.77830 | | 1.76310 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 19/03/2018 | Foreign Exchange Future | | | 1.80940 | | 1.79370 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 18/06/2018 | Foreign Exchange Future | | | 1.84100 | | 1.82490 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.97620 | | 1.95800 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NOK/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NOK/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 10.01200 | | 9.94730 | | | 0.0000 | 2,503,000.00 | 250 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 10.14850 | | 10.08330 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 10.28750 | | 10.22050 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 11.39650 | | 11.31740 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 2,503,000.00 | 250 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Call | | | 279.80930 | 319.635 | 15.90 | 0.6638 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Put | | | 142.50930 | 117.635 | 15.90 | 0.3362 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Call | | | 273.98560 | 313.317 | 15.91 | 0.6565 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Put | | | 146.68560 | 121.317 | 15.91 | 0.3435 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Call | | | 285.71040 | 326.029 | 15.89 | 0.6711 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Put | | | 138.41040 | 114.029 | 15.89 | 0.3289 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.45 | Call | | | 781.30850 | 831.953 | 16.64 | 0.7795 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.45 | Put | | | 148.00850 | 133.453 | 16.64 | 0.2205 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.46 | Call | | | 773.97260 | 824.414 | 16.63 | 0.7763 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.46 | Put | | | 150.67260 | 135.914 | 16.63 | 0.2237 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.44 | Call | | | 788.67890 | 839.524 | 16.64 | 0.7826 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.44 | Put | | | 145.37890 | 131.024 | 16.64 | 0.2174 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Call | | | 710.83120 | 752.614 | 15.96 | 0.6631 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Put | | | 330.33120 | 305.113 | 15.96 | 0.3369 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Call | | | 705.10560 | 746.693 | 15.97 | 0.6600 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Put | | | 334.60560 | 309.193 | 15.97 | 0.3400 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Call | | | 716.58680 | 758.564 | 15.95 | 0.6661 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Put | | | 326.08680 | 301.064 | 15.95 | 0.3339 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Call | | | 1,707.05000 | 1,772.935 | 15.62 | 0.7889 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Put | | | 309.65000 | 296.435 | 15.62 | 0.2111 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Call | | | 1,699.78380 | 1,765.580 | 15.62 | 0.7875 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Put | | | 312.38380 | 299.080 | 15.62 | 0.2125 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Call | | | 1,714.32870 | 1,780.306 | 15.62 | 0.7904 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Put | | | 306.92870 | 293.806 | 15.62 | 0.2096 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 2,503,000.00 | 250 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Future | | | 1.35520 | | 1.35280 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Future | | | 1.37070 | | 1.36840 | | | 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 | 18/06/2018 | Foreign Exchange Future | | | 1.38720 | | 1.38470 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.50460 | | 1.50140 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.30 | Call | | | 528.00000 | 552.000 | | 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 | | | 428.00000 | 452.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.31 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.32 | Call | | | 328.00000 | 352.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.32 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.30 | Call | | | 684.00000 | 707.000 | | 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 | | | 584.00000 | 607.000 | | 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 | | | 484.00000 | 507.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.32 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.32 | Call | | | 647.00000 | 672.000 | | 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 | | | 547.00000 | 572.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.31 | Call | | | 747.00000 | 772.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.31 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Call | | | 1,814.00000 | 1,846.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Call | | | 1,714.00000 | 1,746.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Call | | | 1,914.00000 | 1,946.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO £ | On | 18/12/2017 | Foreign Exchange Future | | | 1.32220 | | 1.31160 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 19/03/2018 | Foreign Exchange Future | | | 1.32630 | | 1.31560 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 18/06/2018 | Foreign Exchange Future | | | 1.33040 | | 1.31960 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO € | On | 18/12/2017 | Foreign Exchange Future | | | 1.16830 | | 1.16520 | | | 0.0000 | 1,168.30 | 1 | 110 |
| QUANTO € | On | 19/03/2018 | Foreign Exchange Future | | | 1.17510 | | 1.17190 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 18/06/2018 | Foreign Exchange Future | | | 1.18200 | | 1.17870 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 1,168.30 | 1 | 110 |
| Total QUANTO € / \$ | | | | | | | | | | | | 1,168.30 | 1 | 110 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| RAIN | On | 18/12/2017 | Foreign Exchange Future | | | 25,368.24000 | | 25,162.99000 | | | 0.0000 | 0.00 | 0 | 0 |
| RAIN | On | 19/03/2018 | Foreign Exchange Future | | | 25,794.48000 | | 25,585.12000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 18/12/2017 | Foreign Exchange Future | | | 10.61310 | | 10.53940 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Future | | | 10.78250 | | 10.70810 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Future | | | 10.95390 | | 10.87880 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Future | | | 12.23930 | | 12.15180 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Call | | | 746.53880 | 817.076 | 15.85 | 0.9412 | 0.00 | 0 | 0 |
| SGD / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Put | | | 17.13880 | 13.975 | 15.85 | 0.0588 | 0.00 | 0 | 0 |
| SGD / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Call | | | 737.15840 | 807.559 | 15.80 | 0.9393 | 0.00 | 0 | 0 |
| SGD / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Put | | | 17.75840 | 14.458 | 15.80 | 0.0607 | 0.00 | 0 | 0 |
| SGD / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Call | | | 755.94000 | 826.608 | 15.89 | 0.9430 | 0.00 | 0 | 0 |
| SGD / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Put | | | 16.54000 | 13.508 | 15.89 | 0.0570 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.96 | Call | | | 868.10220 | 930.208 | 15.78 | 0.8139 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.96 | Put | | | 120.00220 | 107.708 | 15.78 | 0.1861 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.97 | Call | | | 860.45010 | 922.344 | 15.78 | 0.8111 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.97 | Put | | | 122.35010 | 109.844 | 15.78 | 0.1889 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.95 | Call | | | 875.78920 | 938.103 | 15.78 | 0.8168 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.95 | Put | | | 117.68920 | 105.603 | 15.78 | 0.1832 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.10 | Call | | | 975.30790 | 1,035.028 | 15.21 | 0.7723 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.10 | Put | | | 196.50790 | 181.128 | 15.21 | 0.2277 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.11 | Call | | | 968.15170 | 1,027.694 | 15.21 | 0.7697 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.11 | Put | | | 199.35170 | 183.793 | 15.21 | 0.2303 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.09 | Call | | | 982.49260 | 1,042.387 | 15.21 | 0.7748 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.09 | Put | | | 193.69260 | 178.487 | 15.21 | 0.2252 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Call | | | 2,327.76960 | 2,407.688 | 15.49 | 0.8711 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Put | | | 175.96960 | 168.388 | 15.49 | 0.1289 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Call | | | 2,319.60620 | 2,399.451 | 15.49 | 0.8700 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Put | | | 177.80620 | 170.151 | 15.49 | 0.1300 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Call | | | 2,335.94340 | 2,415.935 | 15.49 | 0.8721 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Put | | | 174.14340 | 166.635 | 15.49 | 0.1279 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Future | | | 3.70200 | | 3.67590 | | | 0.0000 | 0.00 | 0 | 4,775 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Future | | | 3.65070 | | 3.62250 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Future | | | 3.59790 | | 3.57070 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Future | | | 3.60020 | | 3.53690 | | | 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 TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 4,775 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.74 | Call | | | 38.40750 | 48.386 | 13.71 | 0.4173 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.74 | Put | | | 102.50750 | 86.386 | 13.71 | 0.5827 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.75 | Call | | | 35.29340 | 44.718 | 13.75 | 0.3943 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.75 | Put | | | 109.39340 | 92.718 | 13.75 | 0.6057 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.73 | Call | | | 41.73510 | 52.282 | 13.66 | 0.4408 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.73 | Put | | | 95.83510 | 80.282 | 13.66 | 0.5592 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.52 | Call | | | 179.04350 | 200.849 | 14.68 | 0.6778 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.52 | Put | | | 76.54350 | 70.149 | 14.68 | 0.3222 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.53 | Call | | | 172.55320 | 194.105 | 14.63 | 0.6664 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.53 | Put | | | 80.05320 | 73.405 | 14.63 | 0.3336 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.51 | Call | | | 185.65100 | 207.703 | 14.72 | 0.6889 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.51 | Put | | | 73.15100 | 67.003 | 14.72 | 0.3111 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Call | | | 121.94870 | 134.422 | 14.56 | 0.4622 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Put | | | 211.24870 | 196.522 | 14.56 | 0.5378 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Call | | | 118.20270 | 130.433 | 14.58 | 0.4527 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Put | | | 217.50270 | 202.533 | 14.58 | 0.5473 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Call | | | 125.78570 | 138.505 | 14.55 | 0.4718 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Put | | | 205.08570 | 190.605 | 14.55 | 0.5282 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Call | | | 287.43730 | 326.265 | 16.18 | 0.5787 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Put | | | 280.53730 | 256.065 | 16.18 | 0.4213 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Call | | | 282.97050 | 321.387 | 16.18 | 0.5733 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Put | | | 286.07050 | 261.187 | 16.18 | 0.4267 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Call | | | 291.96040 | 331.200 | 16.18 | 0.5841 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Put | | | 275.06040 | 251.000 | 16.18 | 0.4159 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 4,775 |
| ZMW / R | On | 18/12/2017 | Foreign Exchange Future | | | 1.43950 | | 1.42500 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 19/03/2018 | Foreign Exchange Future | | | 1.42410 | | 1.40970 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.40100 | | 1.38680 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.21640 | | 1.21640 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | | | | 779 840 685.70 | 53,613 | 2,000,763 |
| Total Options | | | | | | | | | | | | 164 134 203.78 | 885,059 | 4,791,670 |
| Grand Total: | | | | | | | | | | | | 943,974,889.48 | 938,672 | 6,792,433 |