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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/12/2017

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 06/12/2017 Foreign Exchange Future | | | 13.55000 | | 13.55850 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 14/12/2017 Foreign Exchange Future | | | 13.56230 | | 13.57110 | | | 0.0000 | 0.00 | 0 | 241 |
| \$ / R On 15/12/2017 Foreign Exchange Future | | | 13.56440 | | 13.57330 | | | 0.0000 | 0.00 | 0 | 1,781 |
| \$ / R On 18/12/2017 Foreign Exchange Future | | | 13.57100 | | 13.57970 | | | 0.0000 | 483,426,162.00 | 35,622 | 905,358 |
| \$ / R On 19/12/2017 Foreign Exchange Future | | | 13.57310 | | 13.58190 | | | 0.0000 | 0.00 | 0 | 300 |
| \$ / R On 21/12/2017 Foreign Exchange Future | | | 13.57750 | | 13.58620 | | | 0.0000 | 0.00 | 0 | 221 |
| \$ / R On 22/12/2017 Foreign Exchange Future | | | 13.57960 | | 13.58840 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 27/12/2017 Foreign Exchange Future | | | 13.59050 | | 13.59920 | | | 0.0000 | 0.00 | 0 | 916 |
| \$ / R On 29/12/2017 Foreign Exchange Future | | | 13.59480 | | 13.60350 | | | 0.0000 | 0.00 | 0 | 1,000 |
| \$ / R On 02/01/2018 Foreign Exchange Future | | | 13.60350 | | 13.61220 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 04/01/2018 Foreign Exchange Future | | | 13.60790 | | 13.61650 | | | 0.0000 | 0.00 | 0 | 677 |
| \$ / R On 08/01/2018 Foreign Exchange Future | | | 13.61660 | | 13.62520 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 09/01/2018 Foreign Exchange Future | | | 13.61870 | | 13.62740 | | | 0.0000 | 0.00 | 0 | 200 |
| \$ / R On 10/01/2018 Foreign Exchange Future | | | 13.62090 | | 13.62950 | | | 0.0000 | 0.00 | 0 | 500 |
| \$ / R On 12/01/2018 Foreign Exchange Future | | | 13.62520 | | 13.63390 | | | 0.0000 | 0.00 | 0 | 241 |
| \$ / R On 15/01/2018 Foreign Exchange Future | | | 13.63160 | | 13.64040 | | | 0.0000 | 0.00 | 0 | 574 |
| \$ / R On 16/01/2018 Foreign Exchange Future | | | 13.63380 | | 13.64260 | | | 0.0000 | 0.00 | 0 | 500 |
| \$ / R On 18/01/2018 Foreign Exchange Future | | | 13.63810 | | 13.64690 | | | 0.0000 | 0.00 | 0 | 241 |
| \$ / R On 19/01/2018 Foreign Exchange Future | | | 13.64020 | | 13.64910 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/01/2018 Foreign Exchange Future | | | 13.65310 | | 13.66220 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 31/01/2018 Foreign Exchange Future | | | 13.66600 | | 13.67520 | | | 0.0000 | 0.00 | 0 | 2,430 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R | On | 01/02/2018 | Foreign Exchange Future | | | 13.66820 | | 13.67740 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/02/2018 | Foreign Exchange Future | | | 13.67900 | | 13.68830 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 08/02/2018 | Foreign Exchange Future | | | 13.68330 | | 13.69260 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2018 | Foreign Exchange Future | | | 13.69180 | | 13.70110 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Future | | | 13.69390 | | 13.70330 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Future | | | 13.69810 | | 13.70750 | | | 0.0000 | 0.00 | 0 | 10 |
| \$ / R | On | 16/02/2018 | Foreign Exchange Future | | | 13.70030 | | 13.70970 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Future | | | 13.72570 | | 13.73530 | | | 0.0000 | 0.00 | 0 | 1,000 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Future | | | 13.72790 | | 13.73740 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2018 | Foreign Exchange Future | | | 13.73000 | | 13.73960 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2018 | Foreign Exchange Future | | | 13.75770 | | 13.76730 | | | 0.0000 | 0.00 | 0 | 3,716 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 13.76630 | | 13.77590 | | | 0.0000 | 115,155,099.50 | 8,365 | 222,577 |
| \$ / R | On | 29/03/2018 | Foreign Exchange Future | | | 13.78770 | | 13.79720 | | | 0.0000 | 0.00 | 0 | 1,199 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Future | | | 13.84340 | | 13.85270 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Future | | | 13.84550 | | 13.85490 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Future | | | 13.85620 | | 13.86550 | | | 0.0000 | 0.00 | 0 | 110 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Future | | | 13.87550 | | 13.88480 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Future | | | 13.87980 | | 13.88900 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Future | | | 13.88620 | | 13.89540 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Future | | | 13.88830 | | 13.89760 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Future | | | 13.92260 | | 13.93170 | | | 0.0000 | 0.00 | 0 | 181 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 13.96130 | | 13.97030 | | | 0.0000 | 1,410,091.30 | 101 | 120,562 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Future | | | 13.98510 | | 13.99400 | | | 0.0000 | 0.00 | 0 | 445 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Future | | | 13.99160 | | 14.00050 | | | 0.0000 | 0.00 | 0 | 100 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Future | | | 14.03050 | | 14.03920 | | | 0.0000 | 0.00 | 0 | 1,800 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Future | | | 14.03920 | | 14.04780 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Future | | | 14.04140 | | 14.05000 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Future | | | 14.05430 | | 14.06290 | | | 0.0000 | 0.00 | 0 | 1,853 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Future | | | 14.06950 | | 14.07790 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Future | | | 14.08240 | | 14.09080 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Future | | | 14.12140 | | 14.12960 | | | 0.0000 | 0.00 | 0 | 1,336 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 14.15830 | | 14.16630 | | | 0.0000 | 0.00 | 0 | 3,287 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Future | | | 14.18240 | | 14.19020 | | | 0.0000 | 0.00 | 0 | 1,295 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Future | | | 14.24150 | | 14.24870 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Future | | | 14.25030 | | 14.25740 | | | 0.0000 | 0.00 | 0 | 225 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Future | | | 14.25460 | | 14.26170 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Future | | | 14.26560 | | 14.27260 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Future | | | 14.28310 | | 14.28990 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Future | | | 14.32030 | | 14.32680 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 14.35170 | | 14.35830 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Future | | | 14.39180 | | 14.39790 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Future | | | 14.49570 | | 14.50050 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 14.57370 | | 14.57740 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 14.78160 | | 14.78260 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 15.21290 | | 15.20830 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Future | | | 15.70780 | | 15.69760 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 28/07/2020 | Foreign Exchange Future | | | 15.83280 | | 15.82120 | | | 0.0000 | 0.00 | 0 | 84,000 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Future | | | 15.96340 | | 15.95030 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 599,991,352.80 | 44,088 | 1,359,506 |
| \$ / R | On | 06/12/2017 | Foreign Exchange Option | 14.30 | Put | | | 741.66390 | 750.000 | 19.65 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2017 | Foreign Exchange Option | 14.30 | Call | | | 0.16390 | 0.000 | 19.65 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2017 | Foreign Exchange Option | 13.86 | Put | | | 368.88010 | 360.706 | 21.31 | 0.7494 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2017 | Foreign Exchange Option | 13.86 | Call | | | 79.98010 | 63.006 | 21.31 | 0.2506 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2017 | Foreign Exchange Option | 13.53 | Put | | | 185.81960 | 180.965 | 23.30 | 0.4651 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2017 | Foreign Exchange Option | 13.53 | Call | | | 229.11960 | 215.365 | 23.30 | 0.5349 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2017 | Foreign Exchange Option | 13.78 | Put | | | 334.09890 | 331.396 | 24.04 | 0.6550 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2017 | Foreign Exchange Option | 13.78 | Call | | | 127.39890 | 115.796 | 24.04 | 0.3450 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.40 | Put | | | 862.72040 | 870.862 | 27.87 | 0.8745 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.10 | Put | | | 70.57220 | 74.500 | 24.88 | 0.2103 | 0.00 | 0 | 41,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.25 | Put | | | 111.11990 | 115.912 | 25.10 | 0.2916 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.25 | Call | | | 440.81990 | 436.912 | 25.10 | 0.7084 | 0.00 | 0 | 16,141 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.18 | Call | | | 490.28070 | 485.978 | 25.00 | 0.7478 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.18 | Put | | | 90.58070 | 94.978 | 25.00 | 0.2522 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.63 | Put | | | 1,074.97650 | 1,081.712 | 28.23 | 0.9254 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.21 | Put | | | 99.02650 | 103.595 | 25.04 | 0.2688 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.50 | Put | | | 1,924.78100 | 1,932.982 | 32.99 | 0.9858 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.50 | Call | | | 4.48100 | 3.982 | 32.99 | 0.0142 | 0.00 | 0 | 25,457 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.40 | Call | | | 1,188.40770 | 1,181.726 | 28.39 | 0.9623 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.40 | Put | | | 8.70770 | 10.726 | 28.39 | 0.0377 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.10 | Call | | | 550.27220 | 545.500 | 24.88 | 0.7897 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.40 | Put | | | 165.32590 | 170.887 | 25.33 | 0.3824 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.91 | Call | | | 128.84140 | 128.934 | 26.63 | 0.3132 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.91 | Put | | | 459.14140 | 467.934 | 26.63 | 0.6868 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.65 | Call | | | 947.21830 | 940.223 | 26.23 | 0.9333 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.65 | Put | | | 17.51830 | 19.223 | 26.23 | 0.0667 | 0.00 | 0 | 1,819 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.21 | Call | | | 468.72650 | 464.595 | 25.04 | 0.7312 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.11 | Call | | | 8.56420 | 7.315 | 30.16 | 0.0264 | 0.00 | 0 | 1,900 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.70 | Call | | | 197.97690 | 197.042 | 26.00 | 0.4297 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.70 | Put | | | 318.27690 | 326.042 | 26.00 | 0.5703 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.21 | Call | | | 1,374.74270 | 1,367.969 | 30.04 | 0.9755 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.21 | Put | | | 5.04270 | 6.969 | 30.04 | 0.0245 | 0.00 | 0 | 18,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.40 | Call | | | 345.02590 | 341.887 | 25.33 | 0.6176 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.75 | Put | | | 1.17350 | 1.692 | 32.34 | 0.0064 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.50 | Put | | | 209.49980 | 215.500 | 25.47 | 0.4456 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.50 | Call | | | 289.19980 | 286.500 | 25.47 | 0.5544 | 0.00 | 0 | 11,116 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.50 | Call | | | 1,091.22920 | 1,084.516 | 27.53 | 0.9527 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.50 | Put | | | 11.52920 | 13.516 | 27.53 | 0.0473 | 0.00 | 0 | 16,416 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.11 | Put | | | 1,538.86420 | 1,546.315 | 30.16 | 0.9736 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.12 | Put | | | 75.24170 | 79.288 | 24.91 | 0.2204 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.12 | Put | | | 1,548.71460 | 1,556.193 | 30.24 | 0.9741 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.12 | Call | | | 8.41460 | 7.193 | 30.24 | 0.0259 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.24 | Put | | | 2,661.92940 | 2,670.600 | 38.35 | 0.9946 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.24 | Call | | | 1.62940 | 1.600 | 38.35 | 0.0054 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.75 | Call | | | 1,830.87350 | 1,822.692 | 32.34 | 0.9936 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.00 | Call | | | 10.43460 | 8.837 | 29.37 | 0.0319 | 0.00 | 0 | 4,580 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.00 | Call | | | 630.04400 | 624.671 | 24.73 | 0.8367 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.00 | Put | | | 50.34400 | 53.671 | 24.73 | 0.1633 | 0.00 | 0 | 11,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Put | | | 3,591.05760 | 3,600.374 | 47.93 | 0.9961 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Call | | | 0.75760 | 1.374 | 47.93 | 0.0039 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.12 | Call | | | 534.94170 | 530.288 | 24.91 | 0.7796 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.00 | Put | | | 2.61240 | 3.708 | 31.11 | 0.0136 | 0.00 | 0 | 20,141 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.23 | Call | | | 454.65230 | 450.634 | 25.07 | 0.7199 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.23 | Put | | | 104.95230 | 109.634 | 25.07 | 0.2801 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Call | | | 70.76720 | 71.545 | 27.43 | 0.1956 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Put | | | 671.06720 | 680.545 | 27.43 | 0.8044 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.00 | Put | | | 1,430.73460 | 1,437.837 | 29.37 | 0.9681 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Call | | | 0.74340 | 1.372 | 48.24 | 0.0038 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Call | | | 75.81530 | 76.548 | 27.34 | 0.2067 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Put | | | 646.11530 | 655.548 | 27.34 | 0.7933 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | | 4,480.55180 | 4,489.549 | 52.37 | 0.9985 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | | 0.25180 | 0.549 | 52.37 | 0.0015 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.00 | Call | | | 1,582.31240 | 1,574.708 | 31.11 | 0.9864 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Put | | | 597.17320 | 606.493 | 27.17 | 0.7695 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Put | | | 3,551.07730 | 3,560.376 | 47.51 | 0.9961 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Call | | | 0.77730 | 1.376 | 47.51 | 0.0039 | 0.00 | 0 | 18,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Call | | | 31.27910 | 29.774 | 28.07 | 0.0941 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Put | | | 981.57910 | 988.774 | 28.07 | 0.9059 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Put | | | 3,621.04340 | 3,630.372 | 48.24 | 0.9962 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Call | | | 0.96700 | 1.412 | 44.31 | 0.0043 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Call | | | 33.57080 | 32.247 | 28.03 | 0.1007 | 0.00 | 0 | 8,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Put | | | 953.87080 | 961.247 | 28.03 | 0.8993 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Call | | | 375.36950 | 371.988 | 25.25 | 0.6486 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Put | | | 145.66950 | 150.988 | 25.25 | 0.3514 | 0.00 | 0 | 52,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Call | | | 86.87320 | 87.493 | 27.17 | 0.2305 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Put | | | 526.39170 | 535.486 | 26.90 | 0.7303 | 0.00 | 0 | 34,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Put | | | 3,661.02520 | 3,670.371 | 48.65 | 0.9962 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Call | | | 0.72520 | 1.371 | 48.65 | 0.0038 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Call | | | 2.19600 | 2.083 | 36.61 | 0.0072 | 0.00 | 0 | 117,200 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Put | | | 2,422.49600 | 2,431.083 | 36.61 | 0.9928 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Put | | | 3,241.26700 | 3,250.412 | 44.31 | 0.9957 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Put | | | 3,711.00360 | 3,720.369 | 49.17 | 0.9962 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Call | | | 356.96970 | 353.736 | 25.30 | 0.6300 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Put | | | 157.26970 | 162.736 | 25.30 | 0.3700 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Put | | | 2,971.50500 | 2,980.472 | 41.52 | 0.9953 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Call | | | 1.20500 | 1.472 | 41.52 | 0.0047 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Call | | | 106.09170 | 106.486 | 26.90 | 0.2697 | 0.00 | 0 | 19,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Call | | | 0.69940 | 1.369 | 49.27 | 0.0038 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Put | | | 3,720.99940 | 3,730.369 | 49.27 | 0.9962 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Call | | | 0.69530 | 1.369 | 49.37 | 0.0038 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Put | | | 3,730.99530 | 3,740.369 | 49.37 | 0.9962 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Call | | | 0.70360 | 1.369 | 49.17 | 0.0038 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.52 | Put | | | 219.11580 | 225.196 | 25.50 | 0.4584 | 0.00 | 0 | 21,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.56 | Call | | | 0.00000 | 256.506 | 25.58 | 0.5162 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.56 | Put | | | 0.00000 | 245.506 | 25.58 | 0.4838 | 1,816,745.14 | 7,400 | 3,700 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.64 | Call | | | 222.36410 | 221.053 | 25.82 | 0.4662 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.64 | Put | | | 282.66410 | 290.053 | 25.82 | 0.5338 | 0.00 | 0 | 4,400 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.67 | Put | | | 300.19680 | 307.777 | 25.91 | 0.5522 | 0.00 | 0 | 640 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.53 | Put | | | 224.02110 | 230.141 | 25.52 | 0.4647 | 0.00 | 0 | 3,700 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.53 | Call | | | 273.72110 | 271.141 | 25.52 | 0.5353 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.27 | Call | | | 57.37150 | 58.074 | 27.68 | 0.1646 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.27 | Put | | | 747.67150 | 757.074 | 27.68 | 0.8354 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.52 | Call | | | 278.81580 | 276.196 | 25.50 | 0.5416 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.10 | Call | | | 84.93750 | 85.578 | 27.19 | 0.2264 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.90 | Call | | | 131.60560 | 131.659 | 26.60 | 0.3182 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.90 | Put | | | 451.90560 | 460.659 | 26.60 | 0.6818 | 0.00 | 0 | 2,600 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.60 | Put | | | 2,024.14540 | 2,032.458 | 33.71 | 0.9877 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 15.60 | Call | | | 3.84540 | 3.458 | 33.71 | 0.0123 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.67 | Call | | | 209.89680 | 208.777 | 25.91 | 0.4478 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.90 | Call | | | 12.91010 | 10.567 | 28.64 | 0.0381 | 0.00 | 0 | 1,500 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.28 | Call | | | 56.03360 | 56.658 | 27.69 | 0.1613 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.28 | Put | | | 756.33360 | 765.658 | 27.69 | 0.8387 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.56 | Call | | | 1,033.33540 | 1,026.549 | 27.01 | 0.9458 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.56 | Put | | | 13.63540 | 15.549 | 27.01 | 0.0542 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.10 | Put | | | 605.23750 | 614.578 | 27.19 | 0.7736 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.22 | Put | | | 101.95910 | 106.585 | 25.06 | 0.2744 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.93 | Put | | | 473.75900 | 482.626 | 26.69 | 0.6969 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.93 | Call | | | 123.45900 | 123.626 | 26.69 | 0.3031 | 0.00 | 0 | 7,820 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.60 | Put | | | 260.16000 | 267.279 | 25.70 | 0.5090 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.60 | Call | | | 239.86000 | 238.279 | 25.70 | 0.4910 | 0.00 | 0 | 4,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.90 | Put | | | 1,333.21010 | 1,339.567 | 28.64 | 0.9619 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.20 | Put | | | 4.88880 | 6.812 | 30.12 | 0.0240 | 0.00 | 0 | 4,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.76 | Put | | | 356.03600 | 364.141 | 26.18 | 0.6055 | 0.00 | 0 | 3,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.76 | Call | | | 175.73600 | 175.140 | 26.18 | 0.3945 | 0.00 | 0 | 3,750 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.76 | Call | | | 843.44390 | 835.986 | 25.28 | 0.9142 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.76 | Put | | | 23.74390 | 24.986 | 25.28 | 0.0858 | 0.00 | 0 | 550 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.22 | Call | | | 461.65910 | 457.585 | 25.06 | 0.7256 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.16 | Put | | | 4.31750 | 6.041 | 30.32 | 0.0215 | 0.00 | 0 | 550 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.75 | Call | | | 852.79920 | 845.394 | 25.37 | 0.9161 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.75 | Put | | | 23.09920 | 24.394 | 25.37 | 0.0839 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.60 | Call | | | 26.50110 | 24.653 | 28.18 | 0.0800 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.60 | Put | | | 1,046.80110 | 1,053.653 | 28.18 | 0.9200 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.20 | Call | | | 1,384.58880 | 1,377.812 | 30.12 | 0.9760 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.40 | Call | | | 42.42040 | 41.862 | 27.87 | 0.1255 | 0.00 | 0 | 1,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.20 | Put | | | 96.15250 | 100.665 | 25.03 | 0.2632 | 0.00 | 0 | 6,728 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.20 | Call | | | 475.85250 | 471.665 | 25.03 | 0.7368 | 0.00 | 0 | 7,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.80 | Put | | | 382.35210 | 390.663 | 26.30 | 0.6282 | 0.00 | 0 | 550 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.80 | Call | | | 162.05210 | 161.663 | 26.30 | 0.3718 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 12.16 | Call | | | 1,424.01750 | 1,417.041 | 30.32 | 0.9785 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.63 | Call | | | 24.67650 | 22.712 | 28.23 | 0.0746 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.80 | Call | | | 16.42640 | 14.104 | 28.49 | 0.0492 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.80 | Put | | | 1,236.72640 | 1,243.104 | 28.49 | 0.9508 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.15 | Put | | | 82.65730 | 86.881 | 24.96 | 0.2361 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.15 | Call | | | 512.35730 | 507.881 | 24.96 | 0.7639 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2017 | Foreign Exchange Option | 13.93 | Put | | | 488.46260 | 501.365 | 27.87 | 0.6798 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2017 | Foreign Exchange Option | 13.93 | Call | | | 140.36260 | 144.465 | 27.87 | 0.3202 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2017 | Foreign Exchange Option | 13.84 | Put | | | 433.59130 | 458.106 | 27.90 | 0.6218 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2017 | Foreign Exchange Option | 13.84 | Call | | | 179.79130 | 195.606 | 27.90 | 0.3782 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Put | | | 240.62180 | 262.384 | 26.58 | 0.4469 | 0.00 | 0 | 60 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Call | | | 329.02180 | 341.984 | 26.58 | 0.5531 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Put | | | 4,433.31210 | 4,442.148 | 50.09 | 0.9959 | 0.00 | 0 | 0 |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Call | | | 1.71210 | 1.748 | 50.09 | 0.0041 | 0.00 | 0 | 60 |
| \$ / R | On | 27/12/2017 | Foreign Exchange Option | 13.64 | Put | | | 326.31710 | 341.523 | 24.27 | 0.5133 | 0.00 | 0 | 0 |
| \$ / R | On | 27/12/2017 | Foreign Exchange Option | 13.64 | Call | | | 285.51710 | 292.023 | 24.27 | 0.4867 | 0.00 | 0 | 0 |
| \$ / R | On | 29/12/2017 | Foreign Exchange Option | 14.80 | Put | | | 1,237.23390 | 1,249.157 | 26.32 | 0.8948 | 0.00 | 0 | 0 |
| \$ / R | On | 29/12/2017 | Foreign Exchange Option | 14.80 | Call | | | 40.73390 | 43.957 | 26.32 | 0.1052 | 0.00 | 0 | 200 |
| \$ / R | On | 29/12/2017 | Foreign Exchange Option | 14.50 | Put | | | 968.44770 | 980.656 | 25.69 | 0.8333 | 0.00 | 0 | 0 |
| \$ / R | On | 29/12/2017 | Foreign Exchange Option | 14.50 | Call | | | 71.94770 | 75.456 | 25.69 | 0.1667 | 0.00 | 0 | 150 |
| \$ / R | On | 02/01/2018 | Foreign Exchange Option | 13.43 | Put | | | 239.82300 | 245.582 | 22.16 | 0.4040 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2018 | Foreign Exchange Option | 13.43 | Call | | | 422.02300 | 419.082 | 22.16 | 0.5960 | 0.00 | 0 | 0 |
| \$ / R | On | 04/01/2018 | Foreign Exchange Option | 13.90 | Put | | | 510.75320 | 514.939 | 22.61 | 0.6184 | 0.00 | 0 | 0 |
| \$ / R | On | 04/01/2018 | Foreign Exchange Option | 13.90 | Call | | | 227.25320 | 222.840 | 22.61 | 0.3816 | 0.00 | 0 | 0 |
| \$ / R | On | 08/01/2018 | Foreign Exchange Option | 13.25 | Call | | | 558.04910 | 551.186 | 20.89 | 0.6793 | 0.00 | 0 | 0 |
| \$ / R | On | 08/01/2018 | Foreign Exchange Option | 12.50 | Call | | | 1,153.70760 | 1,144.158 | 20.04 | 0.9265 | 0.00 | 0 | 0 |
| \$ / R | On | 08/01/2018 | Foreign Exchange Option | 12.50 | Put | | | 28.50760 | 27.558 | 20.04 | 0.0735 | 0.00 | 0 | 20,000 |
| \$ / R | On | 08/01/2018 | Foreign Exchange Option | 13.25 | Put | | | 182.84910 | 184.586 | 20.89 | 0.3207 | 0.00 | 0 | 20,000 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 13.20 | Call | | | 595.38690 | 588.291 | 20.74 | 0.7002 | 0.00 | 0 | 0 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 13.20 | Put | | | 167.98690 | 169.591 | 20.74 | 0.2998 | 0.00 | 0 | 2,000 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.76 | Put | | | 1,202.26730 | 1,209.058 | 23.61 | 0.8601 | 0.00 | 0 | 0 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.76 | Call | | | 69.66730 | 67.758 | 23.61 | 0.1399 | 0.00 | 0 | 1,000 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.88 | Put | | | 1,310.42880 | 1,317.522 | 23.86 | 0.8810 | 0.00 | 0 | 0 |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.88 | Call | | | 57.82880 | 56.222 | 23.86 | 0.1190 | 0.00 | 0 | 1,000 |
| \$ / R | On | 10/01/2018 | Foreign Exchange Option | 14.22 | Put | | | 751.03210 | 755.828 | 22.35 | 0.7215 | 0.00 | 0 | 0 |
| \$ / R | On | 10/01/2018 | Foreign Exchange Option | 14.22 | Call | | | 160.53210 | 156.728 | 22.35 | 0.2785 | 0.00 | 0 | 0 |
| \$ / R | On | 12/01/2018 | Foreign Exchange Option | 13.92 | Put | | | 537.58710 | 541.178 | 21.47 | 0.6099 | 0.00 | 0 | 0 |
| \$ / R | On | 12/01/2018 | Foreign Exchange Option | 13.92 | Call | | | 251.48710 | 246.378 | 21.47 | 0.3901 | 0.00 | 0 | 0 |
| \$ / R | On | 15/01/2018 | Foreign Exchange Option | 14.12 | Put | | | 679.88260 | 684.061 | 21.42 | 0.6776 | 0.00 | 0 | 0 |
| \$ / R | On | 15/01/2018 | Foreign Exchange Option | 14.12 | Call | | | 200.28260 | 195.662 | 21.42 | 0.3224 | 0.00 | 0 | 50,000 |
| \$ / R | On | 16/01/2018 | Foreign Exchange Option | 13.53 | Put | | | 315.26230 | 317.437 | 20.21 | 0.4417 | 0.00 | 0 | 0 |
| \$ / R | On | 16/01/2018 | Foreign Exchange Option | 13.53 | Call | | | 427.86230 | 421.237 | 20.21 | 0.5583 | 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 | 18/01/2018 | Foreign Exchange Option | 13.94 | Put | | | 558.73200 | 562.023 | 20.81 | 0.6068 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2018 | Foreign Exchange Option | 13.94 | Call | | | 265.63200 | 260.123 | 20.81 | 0.3932 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2018 | Foreign Exchange Option | 13.90 | Call | | | 279.15590 | 273.513 | 20.72 | 0.4083 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2018 | Foreign Exchange Option | 13.90 | Put | | | 532.25590 | 535.413 | 20.72 | 0.5917 | 0.00 | 0 | 20,000 |
| \$ / R | On | 19/01/2018 | Foreign Exchange Option | 13.75 | Put | | | 440.40690 | 443.039 | 20.33 | 0.5312 | 0.00 | 0 | 18,000 |
| \$ / R | On | 19/01/2018 | Foreign Exchange Option | 13.75 | Call | | | 339.50690 | 333.239 | 20.33 | 0.4688 | 0.00 | 0 | 0 |
| \$ / R | On | 25/01/2018 | Foreign Exchange Option | 13.90 | Put | | | 542.09390 | 544.846 | 20.14 | 0.5805 | 0.00 | 0 | 0 |
| \$ / R | On | 25/01/2018 | Foreign Exchange Option | 13.90 | Call | | | 304.29390 | 297.946 | 20.14 | 0.4195 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.40 | Call | | | 556.59610 | 548.973 | 19.02 | 0.6183 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.40 | Put | | | 281.39610 | 282.973 | 19.02 | 0.3817 | 0.00 | 0 | 168,000 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.27 | Call | | | 634.35270 | 626.593 | 18.90 | 0.6679 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.27 | Put | | | 229.15270 | 230.593 | 18.90 | 0.3321 | 0.00 | 0 | 154,000 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.25 | Call | | | 646.91130 | 639.132 | 18.88 | 0.6754 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.25 | Put | | | 221.71130 | 223.132 | 18.88 | 0.3246 | 0.00 | 0 | 107,000 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.30 | Put | | | 240.61160 | 242.083 | 18.93 | 0.3434 | 0.00 | 0 | 40,904 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.30 | Call | | | 615.81160 | 608.083 | 18.93 | 0.6566 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.04 | Call | | | 792.01300 | 784.052 | 18.65 | 0.7502 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.04 | Put | | | 154.61300 | 155.852 | 18.65 | 0.2498 | 0.00 | 0 | 234 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.79 | Put | | | 2,143.50250 | 2,150.427 | 22.48 | 0.9429 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.79 | Call | | | 30.90250 | 28.627 | 22.48 | 0.0571 | 0.00 | 0 | 234 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 12.57 | Call | | | 1,166.28280 | 1,157.112 | 18.40 | 0.8827 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.15 | Call | | | 716.00030 | 708.131 | 18.75 | 0.7118 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.52 | Put | | | 1,887.81410 | 1,894.375 | 22.26 | 0.9193 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.52 | Call | | | 45.21410 | 42.575 | 22.26 | 0.0807 | 0.00 | 0 | 2,723 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 12.57 | Put | | | 58.88280 | 58.912 | 18.40 | 0.1173 | 0.00 | 0 | 242 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.88 | Put | | | 2,229.77960 | 2,236.828 | 22.56 | 0.9493 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.88 | Call | | | 27.17960 | 25.028 | 22.56 | 0.0507 | 0.00 | 0 | 773 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.22 | Put | | | 1,610.95860 | 1,617.160 | 22.02 | 0.8834 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.22 | Call | | | 68.35860 | 65.360 | 22.02 | 0.1166 | 0.00 | 0 | 242 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.15 | Put | | | 188.60030 | 189.930 | 18.75 | 0.2882 | 0.00 | 0 | 3,496 |
| \$ / R | On | 06/02/2018 | Foreign Exchange Option | 13.80 | Put | | | 494.64930 | 496.520 | 19.19 | 0.5286 | 0.00 | 0 | 35,000 |
| \$ / R | On | 06/02/2018 | Foreign Exchange Option | 13.80 | Call | | | 382.94930 | 375.520 | 19.19 | 0.4714 | 0.00 | 0 | 0 |
| \$ / R | On | 06/02/2018 | Foreign Exchange Option | 13.20 | Call | | | 700.03810 | 692.142 | 18.51 | 0.6934 | 0.00 | 0 | 0 |
| \$ / R | On | 06/02/2018 | Foreign Exchange Option | 13.20 | Put | | | 211.73810 | 213.142 | 18.51 | 0.3066 | 0.00 | 0 | 35,000 |
| \$ / R | On | 08/02/2018 | Foreign Exchange Option | 13.16 | Put | | | 201.35260 | 202.839 | 18.42 | 0.2932 | 0.00 | 0 | 1,880 |
| \$ / R | On | 08/02/2018 | Foreign Exchange Option | 13.16 | Call | | | 733.95260 | 726.139 | 18.42 | 0.7068 | 0.00 | 0 | 0 |
| \$ / R | On | 08/02/2018 | Foreign Exchange Option | 13.86 | Call | | | 367.35080 | 360.137 | 19.26 | 0.4527 | 0.00 | 0 | 0 |
| \$ / R | On | 08/02/2018 | Foreign Exchange Option | 13.86 | Put | | | 534.75080 | 536.837 | 19.26 | 0.5473 | 0.00 | 0 | 1,880 |
| \$ / R | On | 08/02/2018 | Foreign Exchange Option | 15.05 | Put | | | 1,457.80450 | 1,463.509 | 21.54 | 0.8439 | 0.00 | 0 | 0 |
| \$ / R | On | 08/02/2018 | Foreign Exchange Option | 15.05 | Call | | | 100.40450 | 96.809 | 21.54 | 0.1561 | 0.00 | 0 | 1,880 |
| \$ / R | On | 12/02/2018 | Foreign Exchange Option | 13.90 | Put | | | 563.87320 | 566.057 | 19.13 | 0.5562 | 0.00 | 0 | 20,000 |
| \$ / R | On | 12/02/2018 | Foreign Exchange Option | 13.90 | Call | | | 364.97320 | 357.857 | 19.13 | 0.4438 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2018 | Foreign Exchange Option | 13.75 | Call | | | 424.14440 | 416.741 | 18.85 | 0.4954 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2018 | Foreign Exchange Option | 13.75 | Put | | | 473.04440 | 474.941 | 18.85 | 0.5046 | 0.00 | 0 | 20,000 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Option | 14.20 | Put | | | 768.25620 | 771.188 | 19.68 | 0.6485 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Option | 14.20 | Call | | | 271.55620 | 265.088 | 19.68 | 0.3515 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 15/02/2018 | Foreign Exchange Option | 14.18 | Put | | 756.41280 | 759.332 | 19.60 | 0.6394 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Option | 14.18 | Call | | 283.91280 | 277.432 | 19.60 | 0.3606 | 0.00 | 0 | 0 |
| \$ / R | On | 16/02/2018 | Foreign Exchange Option | 14.20 | Put | | 772.05480 | 775.046 | 19.62 | 0.6434 | 0.00 | 0 | 20,000 |
| \$ / R | On | 16/02/2018 | Foreign Exchange Option | 14.20 | Call | | 281.75480 | 275.346 | 19.62 | 0.3566 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 14.18 | Put | | 767.45890 | 770.655 | 19.17 | 0.6210 | 0.00 | 0 | 90,000 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 14.18 | Call | | 322.75890 | 316.355 | 19.17 | 0.3790 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Option | 13.50 | Put | | 366.78700 | 369.090 | 18.10 | 0.4070 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Option | 13.50 | Call | | 604.18700 | 596.990 | 18.10 | 0.5930 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Option | 13.40 | Call | | 659.02720 | 651.781 | 17.99 | 0.6262 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Option | 13.40 | Put | | 321.62720 | 323.881 | 17.99 | 0.3738 | 16,194,030.00 | 50,000 | 0 |
| \$ / R | On | 02/03/2018 | Foreign Exchange Option | 13.40 | Put | | 323.20390 | 325.517 | 17.99 | 0.3736 | 16,275,865.00 | 50,000 | 100,000 |
| \$ / R | On | 02/03/2018 | Foreign Exchange Option | 13.40 | Call | | 662.80390 | 655.517 | 17.99 | 0.6264 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2018 | Foreign Exchange Option | 14.33 | Put | | 886.43590 | 889.449 | 19.11 | 0.6405 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2018 | Foreign Exchange Option | 14.33 | Call | | 323.73590 | 317.149 | 19.11 | 0.3595 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Call | | 971.73370 | 963.727 | 17.21 | 0.7493 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Put | | 195.83370 | 197.427 | 17.21 | 0.2507 | 1,954,922.15 | 9,902 | 104,866 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Put | | 1,811.46500 | 1,817.327 | 20.90 | 0.8388 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Call | | 127.36500 | 123.627 | 20.90 | 0.1612 | 0.00 | 0 | 3,867 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.11 | Put | | 1,507.11570 | 1,512.262 | 20.39 | 0.7898 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Put | | 3,748.79580 | 3,757.020 | 24.08 | 0.9650 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Put | | 3,758.62940 | 3,766.854 | 24.10 | 0.9652 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Call | | 24.86350 | 23.486 | 24.06 | 0.0352 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Put | | 3,738.96350 | 3,747.186 | 24.06 | 0.9648 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.02 | Put | | 677.23220 | 679.758 | 18.47 | 0.5545 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.02 | Call | | 433.13220 | 426.058 | 18.47 | 0.4455 | 0.00 | 0 | 55 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Call | | 24.69580 | 23.319 | 24.08 | 0.0350 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.72 | Put | | 0.00000 | 500.532 | 17.98 | 0.4669 | 50,053.20 | 100 | 100 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.12 | Put | | 0.00000 | 745.299 | 18.64 | 0.5819 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.12 | Call | | 0.00000 | 391.599 | 18.64 | 0.4181 | 1,938,808.13 | 4,951 | 4,951 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.60 | Put | | 1,090.31230 | 1,093.698 | 19.47 | 0.6974 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.60 | Call | | 266.21230 | 259.998 | 19.47 | 0.3026 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Call | | 24.52940 | 23.154 | 24.10 | 0.0348 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.70 | Call | | 563.99040 | 556.145 | 17.95 | 0.5392 | 0.00 | 0 | 25,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.25 | Put | | 831.68010 | 834.342 | 18.86 | 0.6159 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.25 | Call | | 357.58010 | 350.642 | 18.86 | 0.3841 | 0.00 | 0 | 4,167 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.84 | Call | | 502.19890 | 495.044 | 18.16 | 0.4972 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.84 | Put | | 566.29890 | 568.744 | 18.16 | 0.5028 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.72 | Call | | 0.00000 | 546.832 | 17.98 | 0.5331 | 54,683.20 | 100 | 100 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.95 | Put | | 633.00190 | 635.492 | 18.35 | 0.5348 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.89 | Call | | 482.08330 | 474.950 | 18.25 | 0.4825 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.89 | Put | | 596.18330 | 598.650 | 18.25 | 0.5175 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.82 | Call | | 1,104.56420 | 1,096.263 | 17.14 | 0.7961 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.82 | Put | | 148.66420 | 149.963 | 17.14 | 0.2039 | 0.00 | 0 | 10,323 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.70 | Put | | 488.09040 | 489.845 | 17.95 | 0.4608 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.93 | Put | | 620.61400 | 623.098 | 18.32 | 0.5290 | 0.00 | 0 | 10,323 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.98 | Call | | 447.69030 | 440.596 | 18.40 | 0.4567 | 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 | 13.98 | Put | | | 651.79030 | 654.296 | 18.40 | 0.5433 | 0.00 | 0 | 200 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.07 | Put | | | 709.64720 | 712.195 | 18.55 | 0.5683 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.07 | Call | | | 415.54720 | 408.495 | 18.55 | 0.4317 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.95 | Call | | | 458.90190 | 451.792 | 18.35 | 0.4652 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.57 | Call | | | 273.05610 | 266.730 | 19.41 | 0.3090 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.22 | Call | | | 366.68080 | 359.723 | 18.81 | 0.3918 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.22 | Put | | | 810.78080 | 813.423 | 18.81 | 0.6082 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.79 | Call | | | 226.65910 | 221.141 | 19.81 | 0.2647 | 44,228.18 | 200 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.79 | Put | | | 1,240.75910 | 1,244.841 | 19.81 | 0.7353 | 248,968.18 | 200 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.93 | Call | | | 466.51400 | 459.398 | 18.32 | 0.4710 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.68 | Put | | | 1,152.87960 | 1,156.564 | 19.61 | 0.7139 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.57 | Put | | | 1,909.62680 | 1,915.801 | 21.06 | 0.8519 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.57 | Call | | | 115.52680 | 112.101 | 21.06 | 0.1481 | 0.00 | 0 | 6,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Call | | | 385.54460 | 378.548 | 18.71 | 0.4075 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Put | | | 769.64460 | 772.248 | 18.71 | 0.5925 | 0.00 | 0 | 750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.57 | Put | | | 1,067.15610 | 1,070.431 | 19.41 | 0.6910 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.69 | Call | | | 103.88080 | 100.774 | 21.23 | 0.1349 | 0.00 | 0 | 750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.44 | Put | | | 968.86050 | 971.671 | 19.18 | 0.6620 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.44 | Call | | | 304.76050 | 297.972 | 19.18 | 0.3380 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.49 | Call | | | 292.16610 | 285.535 | 19.27 | 0.3266 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.49 | Put | | | 1,006.26610 | 1,009.235 | 19.27 | 0.6734 | 0.00 | 0 | 80,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.68 | Call | | | 248.77960 | 242.864 | 19.61 | 0.2861 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.52 | Call | | | 284.85100 | 278.335 | 19.32 | 0.3199 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.20 | Call | | | 372.87100 | 365.900 | 18.77 | 0.3970 | 0.00 | 0 | 36 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.20 | Put | | | 796.97100 | 799.600 | 18.77 | 0.6030 | 0.00 | 0 | 65,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.74 | Put | | | 509.65670 | 511.342 | 18.00 | 0.4730 | 0.00 | 0 | 20,880 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.74 | Call | | | 545.55670 | 537.642 | 18.00 | 0.5270 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.69 | Put | | | 2,017.98080 | 2,024.474 | 21.23 | 0.8651 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.75 | Call | | | 234.46490 | 228.803 | 19.74 | 0.2723 | 0.00 | 0 | 20,880 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.50 | Call | | | 289.70840 | 283.114 | 19.29 | 0.3244 | 0.00 | 0 | 490 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.50 | Put | | | 1,013.80840 | 1,016.814 | 19.29 | 0.6756 | 0.00 | 0 | 400 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.90 | Put | | | 1,330.62340 | 1,335.087 | 20.01 | 0.7553 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.90 | Call | | | 206.52340 | 201.387 | 20.01 | 0.2447 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.52 | Put | | | 1,028.95100 | 1,032.036 | 19.32 | 0.6801 | 0.00 | 0 | 850 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.05 | Put | | | 696.60020 | 699.140 | 18.52 | 0.5628 | 0.00 | 0 | 500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.36 | Call | | | 1,483.14160 | 1,474.361 | 17.08 | 0.8912 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.36 | Put | | | 67.24160 | 68.061 | 17.08 | 0.1088 | 0.00 | 0 | 20,880 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.95 | Put | | | 1,372.08330 | 1,376.714 | 20.10 | 0.7640 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.95 | Call | | | 197.98330 | 193.014 | 20.10 | 0.2360 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.75 | Put | | | 1,208.56490 | 1,212.503 | 19.74 | 0.7277 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.94 | Put | | | 179.09110 | 180.582 | 17.19 | 0.2346 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.76 | Put | | | 520.62510 | 522.446 | 18.03 | 0.4790 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.76 | Call | | | 536.52510 | 528.746 | 18.03 | 0.5210 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.22 | Call | | | 824.99500 | 817.937 | 17.42 | 0.6858 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.22 | Put | | | 269.09500 | 271.637 | 17.42 | 0.3142 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.05 | Call | | | 422.50020 | 415.440 | 18.52 | 0.4372 | 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 | 12.57 | Put | | 97.49150 | 98.445 | 17.05 | 0.1470 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.60 | Call | | 612.25060 | 604.584 | 17.84 | 0.5697 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.60 | Put | | 436.35060 | 438.284 | 17.84 | 0.4303 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.00 | Put | | 1,413.90510 | 1,418.700 | 20.19 | 0.7724 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.00 | Call | | 189.80510 | 185.000 | 20.19 | 0.2276 | 0.00 | 0 | 6,126 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.94 | Call | | 1,014.99110 | 1,006.882 | 17.19 | 0.7654 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.45 | Call | | 302.19950 | 295.421 | 19.20 | 0.3357 | 0.00 | 0 | 17,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Put | | 1,297.72670 | 1,302.054 | 19.94 | 0.7482 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Call | | 213.62670 | 208.355 | 19.94 | 0.2518 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.26 | Put | | 1,636.20710 | 1,641.445 | 20.62 | 0.8122 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.26 | Call | | 152.10710 | 147.745 | 20.62 | 0.1878 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.57 | Call | | 1,303.39150 | 1,294.745 | 17.05 | 0.8530 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Call | | 440.35780 | 433.273 | 18.43 | 0.4511 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.50 | Put | | 387.78710 | 389.896 | 17.73 | 0.3996 | 0.00 | 0 | 17,750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.50 | Call | | 663.68710 | 656.196 | 17.73 | 0.6004 | 0.00 | 0 | 40,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.16 | Put | | 2,452.83120 | 2,460.350 | 21.90 | 0.9066 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.16 | Call | | 68.73120 | 66.651 | 21.90 | 0.0934 | 0.00 | 0 | 225,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.45 | Put | | 976.29950 | 979.121 | 19.20 | 0.6643 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.40 | Put | | 71.15310 | 71.886 | 16.98 | 0.1143 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.40 | Call | | 718.35370 | 711.030 | 17.62 | 0.6312 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.40 | Put | | 342.45370 | 344.730 | 17.62 | 0.3688 | 0.00 | 0 | 7,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.91 | Call | | 474.24270 | 467.115 | 18.28 | 0.4767 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.91 | Put | | 608.34270 | 610.815 | 18.28 | 0.5233 | 0.00 | 0 | 7,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Put | | 664.45780 | 666.974 | 18.43 | 0.5489 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.18 | Put | | 783.25660 | 785.872 | 18.74 | 0.5978 | 0.00 | 0 | 41,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.00 | Call | | 1,815.81700 | 1,807.580 | 17.97 | 0.9314 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.00 | Put | | 39.91700 | 41.280 | 17.97 | 0.0686 | 0.00 | 0 | 225,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.00 | Put | | 2,303.15130 | 2,310.359 | 21.67 | 0.8941 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.00 | Call | | 79.05130 | 76.659 | 21.67 | 0.1059 | 0.00 | 0 | 3,276 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.40 | Call | | 1,447.05310 | 1,438.186 | 16.98 | 0.8857 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.50 | Call | | 122.92380 | 119.301 | 20.96 | 0.1563 | 0.00 | 0 | 65,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.25 | Call | | 806.48310 | 799.386 | 17.45 | 0.6768 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.25 | Put | | 280.58310 | 283.086 | 17.45 | 0.3232 | 0.00 | 0 | 2,478 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.07 | Call | | 922.60060 | 915.071 | 17.25 | 0.7298 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.07 | Put | | 216.70060 | 218.771 | 17.25 | 0.2702 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.18 | Call | | 379.15660 | 372.172 | 18.74 | 0.4022 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.50 | Put | | 85.87180 | 86.742 | 17.02 | 0.1330 | 0.00 | 0 | 26,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.75 | Put | | 2,072.61380 | 2,079.257 | 21.31 | 0.8713 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.75 | Call | | 98.51380 | 95.557 | 21.31 | 0.1287 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.91 | Put | | 1,338.88660 | 1,343.385 | 20.03 | 0.7571 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.91 | Call | | 204.78660 | 199.685 | 20.03 | 0.2429 | 0.00 | 0 | 18,718 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.50 | Put | | 1,847.02380 | 1,853.001 | 20.96 | 0.8437 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.11 | Call | | 173.01570 | 168.562 | 20.39 | 0.2102 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.38 | Call | | 729.67720 | 722.387 | 17.60 | 0.6373 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.38 | Put | | 333.77720 | 336.087 | 17.60 | 0.3627 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Put | | 300.38450 | 302.818 | 17.51 | 0.3383 | 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 | 13.30 | Call | | | 776.28450 | 769.118 | 17.51 | 0.6617 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.50 | Call | | | 1,361.77180 | 1,353.042 | 17.02 | 0.8670 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2018 | Foreign Exchange Option | 14.60 | Put | | | 1,095.13310 | 1,098.141 | 19.30 | 0.6842 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2018 | Foreign Exchange Option | 14.60 | Call | | | 292.33310 | 285.841 | 19.30 | 0.3158 | 0.00 | 0 | 0 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Option | 14.29 | Put | | | 882.78980 | 884.209 | 18.38 | 0.5883 | 0.00 | 0 | 0 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Option | 14.29 | Call | | | 445.48980 | 437.609 | 18.38 | 0.4117 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Put | | | 1,416.64470 | 1,419.716 | 19.53 | 0.7263 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Call | | | 271.54470 | 265.216 | 19.53 | 0.2737 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Put | | | 2,106.80460 | 2,111.904 | 20.69 | 0.8343 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Call | | | 151.70460 | 147.404 | 20.69 | 0.1657 | 0.00 | 0 | 2,000 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.66 | Put | | | 1,971.76630 | 1,976.288 | 20.39 | 0.8127 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.66 | Call | | | 177.26630 | 172.488 | 20.39 | 0.1873 | 0.00 | 0 | 500 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.23 | Put | | | 1,605.53000 | 1,608.982 | 19.83 | 0.7562 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.23 | Call | | | 241.03000 | 235.182 | 19.83 | 0.2438 | 0.00 | 0 | 500 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 13.80 | Put | | | 581.26050 | 582.070 | 17.55 | 0.4633 | 0.00 | 0 | 1,000 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 13.80 | Call | | | 646.76050 | 638.270 | 17.55 | 0.5367 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 12.74 | Put | | | 171.59560 | 172.025 | 16.49 | 0.1975 | 0.00 | 0 | 1,880 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 12.74 | Call | | | 1,316.39560 | 1,307.525 | 16.49 | 0.8025 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 13.86 | Call | | | 646.55480 | 637.867 | 17.54 | 0.5266 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 13.86 | Put | | | 621.75480 | 622.367 | 17.54 | 0.4734 | 0.00 | 0 | 1,880 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 15.63 | Put | | | 1,942.29770 | 1,946.491 | 20.23 | 0.7996 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 15.63 | Call | | | 197.09770 | 191.991 | 20.23 | 0.2004 | 0.00 | 0 | 1,880 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Put | | | 966.84060 | 967.856 | 18.35 | 0.5975 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Call | | | 455.84060 | 447.656 | 18.35 | 0.4025 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 12.75 | Call | | | 1,322.79230 | 1,313.944 | 16.45 | 0.7997 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 12.75 | Put | | | 177.39230 | 177.743 | 16.45 | 0.2003 | 0.00 | 0 | 11,000 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 15.76 | Put | | | 2,052.91050 | 2,057.147 | 20.31 | 0.8098 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 15.76 | Call | | | 188.31050 | 183.347 | 20.31 | 0.1902 | 0.00 | 0 | 11,000 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 14.50 | Put | | | 1,037.55790 | 1,038.646 | 18.44 | 0.6158 | 0.00 | 0 | 11,000 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 14.50 | Call | | | 432.95790 | 424.846 | 18.44 | 0.3842 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Put | | | 899.68970 | 900.575 | 18.14 | 0.5727 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Call | | | 497.28970 | 488.875 | 18.14 | 0.4273 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.89 | Put | | | 2,158.96180 | 2,162.831 | 20.27 | 0.8074 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.89 | Call | | | 200.66180 | 195.431 | 20.27 | 0.1926 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.43 | Put | | | 1,767.19540 | 1,769.827 | 19.72 | 0.7525 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.43 | Call | | | 268.89540 | 262.427 | 19.72 | 0.2475 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 13.80 | Put | | | 604.47950 | 604.632 | 17.31 | 0.4468 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 13.80 | Call | | | 736.17950 | 727.232 | 17.31 | 0.5532 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Call | | | 863.88320 | 855.529 | 17.02 | 0.5986 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Put | | | 533.58320 | 534.229 | 17.02 | 0.4014 | 0.00 | 0 | 70,530 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Call | | | 1,209.71990 | 1,200.719 | 16.44 | 0.7334 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Put | | | 289.41990 | 289.419 | 16.44 | 0.2666 | 0.00 | 0 | 1,250 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Put | | | 2,583.13380 | 2,587.754 | 20.68 | 0.8375 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Call | | | 173.43380 | 169.054 | 20.68 | 0.1625 | 0.00 | 0 | 750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Call | | | 2,983.71130 | 2,976.059 | 16.79 | 0.9777 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Put | | | 13.41130 | 14.759 | 16.79 | 0.0223 | 0.00 | 0 | 750 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,243.72810 | 1,234.752 | 16.42 | 0.7441 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Put | | | 273.42810 | 273.452 | 16.42 | 0.2559 | 0.00 | 0 | 15,158 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Put | | | 1,505.51950 | 1,507.437 | 19.10 | 0.6909 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Call | | | 365.81950 | 358.737 | 19.10 | 0.3091 | 0.00 | 0 | 760 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Call | | | 1,271.35950 | 1,262.404 | 16.40 | 0.7525 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Put | | | 261.05950 | 261.104 | 16.40 | 0.2475 | 0.00 | 0 | 2,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Put | | | 1,529.31880 | 1,531.313 | 19.14 | 0.6953 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Call | | | 359.61880 | 352.613 | 19.14 | 0.3047 | 0.00 | 0 | 2,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Call | | | 1,616.03280 | 1,607.264 | 16.18 | 0.8404 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Put | | | 145.73280 | 145.964 | 16.18 | 0.1596 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | | 1,822.05200 | 1,824.361 | 19.65 | 0.7448 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | | 292.35200 | 285.661 | 19.65 | 0.2552 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Call | | | 834.29080 | 825.850 | 17.10 | 0.5847 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Put | | | 563.99080 | 564.550 | 17.10 | 0.4153 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Call | | | 2,040.19620 | 2,034.038 | 16.23 | 0.9097 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Put | | | 69.89620 | 72.738 | 16.23 | 0.0903 | 0.00 | 0 | 137,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.81 | Put | | | 1,274.29830 | 1,275.438 | 18.63 | 0.6430 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.81 | Call | | | 434.59830 | 426.738 | 18.63 | 0.3570 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.50 | Call | | | 2,499.29100 | 2,493.475 | 16.28 | 0.9548 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.50 | Put | | | 28.99100 | 32.175 | 16.28 | 0.0452 | 0.00 | 0 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.75 | Call | | | 1,422.52240 | 1,413.680 | 16.28 | 0.7950 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.75 | Put | | | 202.22240 | 202.380 | 16.28 | 0.2050 | 0.00 | 0 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.52 | Put | | | 2,709.60470 | 2,714.530 | 20.85 | 0.8488 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.52 | Call | | | 159.90470 | 155.830 | 20.85 | 0.1512 | 0.00 | 0 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.71 | Put | | | 1,200.19990 | 1,201.076 | 18.47 | 0.6257 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.71 | Call | | | 460.49990 | 452.376 | 18.47 | 0.3743 | 0.00 | 0 | 50 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.30 | Call | | | 1,048.72800 | 1,040.846 | 16.61 | 0.6777 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.30 | Put | | | 378.42800 | 379.546 | 16.61 | 0.3223 | 0.00 | 0 | 2,050 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.53 | Put | | | 1,846.82330 | 1,849.222 | 19.68 | 0.7487 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.53 | Call | | | 287.12330 | 280.522 | 19.68 | 0.2513 | 0.00 | 0 | 965 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.17 | Call | | | 1,130.55220 | 1,121.483 | 16.51 | 0.7071 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.17 | Put | | | 330.25220 | 330.183 | 16.51 | 0.2929 | 0.00 | 0 | 965 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.40 | Call | | | 1,697.43390 | 1,689.398 | 16.19 | 0.8563 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.40 | Put | | | 127.13390 | 128.098 | 16.19 | 0.1437 | 0.00 | 0 | 12,603 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.48 | Call | | | 947.19290 | 939.064 | 16.83 | 0.6358 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.48 | Put | | | 456.89290 | 457.764 | 16.83 | 0.3642 | 0.00 | 0 | 7,420 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.49 | Put | | | 2,682.40310 | 2,687.265 | 20.81 | 0.8464 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.49 | Call | | | 162.70310 | 158.565 | 20.81 | 0.1536 | 0.00 | 0 | 7,420 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.22 | Call | | | 1,098.59180 | 1,089.495 | 16.53 | 0.6960 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.22 | Put | | | 348.29180 | 348.195 | 16.53 | 0.3040 | 0.00 | 0 | 15,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.43 | Put | | | 1,764.63920 | 1,766.739 | 19.56 | 0.7356 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.43 | Call | | | 304.93920 | 298.039 | 19.56 | 0.2644 | 0.00 | 0 | 15,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.46 | Call | | | 958.05990 | 949.964 | 16.81 | 0.6405 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.46 | Put | | | 447.75990 | 448.664 | 16.81 | 0.3595 | 0.00 | 0 | 5,183 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.16 | Put | | | 2,386.97490 | 2,391.082 | 20.42 | 0.8180 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.16 | Call | | | 197.27490 | 192.382 | 20.42 | 0.1820 | 0.00 | 0 | 5,183 |

| 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 | 14.10 | Call | | | 659.47130 | 650.966 | 17.61 | 0.4949 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.10 | Put | | | 789.17130 | 789.666 | 17.61 | 0.5051 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.38 | Put | | | 3,512.89490 | 3,520.131 | 22.16 | 0.8988 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.38 | Call | | | 103.19490 | 101.431 | 22.16 | 0.1012 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.00 | Call | | | 699.26970 | 690.783 | 17.47 | 0.5167 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.00 | Put | | | 728.96970 | 729.483 | 17.47 | 0.4833 | 0.00 | 0 | 6,130 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.28 | Put | | | 3,417.78050 | 3,424.833 | 22.00 | 0.8943 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.28 | Call | | | 108.08050 | 106.133 | 22.00 | 0.1057 | 0.00 | 0 | 5,630 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.83 | Call | | | 773.17920 | 764.555 | 17.26 | 0.5549 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.83 | Put | | | 632.87920 | 633.255 | 17.26 | 0.4451 | 0.00 | 0 | 300 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.41 | Put | | | 2,610.13050 | 2,614.820 | 20.72 | 0.8400 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.41 | Call | | | 170.43050 | 166.120 | 20.72 | 0.1600 | 0.00 | 0 | 300 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.21 | Put | | | 3,351.38180 | 3,358.299 | 21.88 | 0.8910 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.21 | Call | | | 111.68180 | 109.599 | 21.88 | 0.1090 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.84 | Call | | | 768.64520 | 760.009 | 17.27 | 0.5526 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.84 | Put | | | 638.34520 | 638.709 | 17.27 | 0.4474 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.00 | Put | | | 3,153.16210 | 3,159.638 | 21.53 | 0.8802 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.00 | Call | | | 123.46210 | 120.938 | 21.53 | 0.1198 | 0.00 | 0 | 3,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.90 | Call | | | 741.93850 | 733.220 | 17.34 | 0.5390 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.90 | Put | | | 671.63850 | 671.920 | 17.34 | 0.4610 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.25 | Call | | | 1,822.91440 | 1,815.776 | 16.21 | 0.8782 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.25 | Put | | | 102.61440 | 104.476 | 16.21 | 0.1218 | 0.00 | 0 | 104,895 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Call | | | 810.30080 | 801.790 | 17.16 | 0.5732 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Put | | | 590.00080 | 590.490 | 17.16 | 0.4268 | 0.00 | 0 | 104,895 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.92 | Put | | | 3,078.06810 | 3,084.362 | 21.40 | 0.8758 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.92 | Call | | | 128.36810 | 125.662 | 21.40 | 0.1242 | 0.00 | 0 | 104,895 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Call | | | 603.81220 | 595.291 | 17.82 | 0.4631 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Put | | | 883.51220 | 883.991 | 17.82 | 0.5369 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.26 | Call | | | 1,814.42880 | 1,807.239 | 16.20 | 0.8768 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.26 | Put | | | 104.12880 | 105.939 | 16.20 | 0.1232 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.80 | Call | | | 786.91940 | 778.340 | 17.22 | 0.5617 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.80 | Put | | | 616.61940 | 617.040 | 17.22 | 0.4383 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.65 | Put | | | 2,828.07510 | 2,833.269 | 21.00 | 0.8586 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.65 | Call | | | 148.37510 | 144.569 | 21.00 | 0.1414 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.81 | Call | | | 782.31420 | 773.722 | 17.23 | 0.5594 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.81 | Put | | | 622.01420 | 622.422 | 17.23 | 0.4406 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Call | | | 89.00680 | 87.782 | 22.71 | 0.0879 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Put | | | 3,828.70680 | 3,836.482 | 22.71 | 0.9121 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Call | | | 89.78960 | 88.535 | 22.67 | 0.0886 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Put | | | 3,809.48960 | 3,817.235 | 22.67 | 0.9114 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.79 | Put | | | 2,065.39030 | 2,068.534 | 19.99 | 0.7799 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.79 | Call | | | 245.69030 | 239.834 | 19.99 | 0.2201 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Call | | | 89.39700 | 88.158 | 22.69 | 0.0883 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Put | | | 3,819.09700 | 3,826.858 | 22.69 | 0.9117 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 16.10 | Put | | | 2,329.30950 | 2,333.208 | 20.30 | 0.8022 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 16.10 | Call | | | 223.30950 | 218.308 | 20.30 | 0.1978 | 0.00 | 0 | 500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 15.62 | Put | | | 1,920.00360 | 1,922.779 | 19.75 | 0.7496 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 15.62 | Call | | | 294.00360 | 287.879 | 19.75 | 0.2504 | 0.00 | 0 | 500 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 13.80 | Put | | | 625.04200 | 625.757 | 17.21 | 0.4334 | 0.00 | 0 | 1,000 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 13.80 | Call | | | 819.04200 | 810.857 | 17.21 | 0.5666 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Put | | | 725.92950 | 726.686 | 17.40 | 0.4713 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Call | | | 746.42950 | 738.286 | 17.40 | 0.5287 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 637.65600 | 638.940 | 17.15 | 0.4246 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 876.85600 | 869.440 | 17.15 | 0.5754 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.72 | Put | | | 1,995.58530 | 1,998.528 | 19.68 | 0.7408 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.72 | Call | | | 323.38530 | 317.728 | 19.68 | 0.2592 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.45 | Call | | | 627.86810 | 620.713 | 17.96 | 0.4479 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.45 | Put | | | 1,030.06810 | 1,031.513 | 17.96 | 0.5521 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.94 | Put | | | 2,179.82530 | 2,183.247 | 19.92 | 0.7654 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.94 | Call | | | 287.62530 | 282.447 | 19.92 | 0.2346 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.19 | Put | | | 863.27460 | 864.652 | 17.62 | 0.5026 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.19 | Call | | | 721.07460 | 713.852 | 17.62 | 0.4974 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Put | | | 926.61690 | 928.027 | 17.76 | 0.5214 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Call | | | 686.61690 | 679.427 | 17.76 | 0.4786 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 16.32 | Put | | | 2,503.68140 | 2,507.931 | 20.30 | 0.7972 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 16.32 | Call | | | 246.58140 | 242.231 | 20.30 | 0.2028 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 15.82 | Put | | | 2,076.31410 | 2,079.569 | 19.74 | 0.7468 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 15.82 | Call | | | 319.21410 | 313.868 | 19.74 | 0.2532 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 643.49420 | 645.034 | 17.11 | 0.4202 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 906.39420 | 899.334 | 17.11 | 0.5798 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 13.86 | Put | | | 679.39130 | 681.130 | 17.17 | 0.4297 | 0.00 | 0 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 16.18 | Put | | | 2,378.40640 | 2,382.335 | 20.10 | 0.7789 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 16.18 | Call | | | 276.30640 | 271.835 | 20.10 | 0.2211 | 0.00 | 0 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 12.32 | Put | | | 132.35900 | 134.558 | 15.82 | 0.1375 | 0.00 | 0 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 12.32 | Call | | | 1,890.25900 | 1,884.058 | 15.82 | 0.8625 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 13.86 | Call | | | 897.29130 | 890.630 | 17.17 | 0.5703 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Put | | | 1,150.19910 | 1,152.179 | 18.10 | 0.5695 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Call | | | 620.99910 | 614.579 | 18.10 | 0.4305 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Call | | | 989.53320 | 982.801 | 17.03 | 0.5912 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Put | | | 2,704.26400 | 2,708.278 | 20.37 | 0.7964 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Call | | | 263.86400 | 259.678 | 20.37 | 0.2036 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Put | | | 2,257.14090 | 2,260.243 | 19.80 | 0.7485 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Call | | | 336.74090 | 331.643 | 19.80 | 0.2515 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Put | | | 659.93320 | 661.401 | 17.03 | 0.4088 | 0.00 | 0 | 1,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Put | | | 2,324.65310 | 2,327.948 | 19.78 | 0.7460 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Call | | | 350.95310 | 346.248 | 19.78 | 0.2540 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Call | | | 1,600.27390 | 1,594.256 | 16.19 | 0.7731 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Put | | | 283.97390 | 285.956 | 16.19 | 0.2269 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Call | | | 3,182.15740 | 3,175.410 | 14.87 | 0.9765 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Put | | | 15.85740 | 17.110 | 14.87 | 0.0235 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Call | | | 1,523.93140 | 1,517.908 | 16.26 | 0.7541 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Put | | | 317.63140 | 319.608 | 16.26 | 0.2459 | 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 | 15.14 | Put | | | 1,527.61850 | 1,529.589 | 18.62 | 0.6275 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Call | | | 553.91850 | 547.889 | 18.62 | 0.3725 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Call | | | 1,850.78610 | 1,845.287 | 15.74 | 0.8328 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Put | | | 184.48610 | 186.987 | 15.74 | 0.1672 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Call | | | 1,770.24000 | 1,764.545 | 15.91 | 0.8143 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Put | | | 213.94000 | 216.245 | 15.91 | 0.1857 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Put | | | 2,183.11100 | 2,186.105 | 19.60 | 0.7286 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Call | | | 379.41100 | 374.405 | 19.60 | 0.2714 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Put | | | 2,241.09530 | 2,244.218 | 19.68 | 0.7359 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Call | | | 367.39530 | 362.518 | 19.68 | 0.2641 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Call | | | 1,741.63830 | 1,735.859 | 15.97 | 0.8075 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Put | | | 225.33830 | 227.559 | 15.97 | 0.1925 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Put | | | 591.23820 | 593.093 | 16.80 | 0.3743 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Call | | | 1,107.53820 | 1,101.393 | 16.80 | 0.6257 | 0.00 | 0 | 1,464 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Call | | | 1,067.32230 | 1,061.181 | 16.89 | 0.6104 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Put | | | 631.02230 | 632.881 | 16.89 | 0.3896 | 0.00 | 0 | 2,500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Put | | | 3,091.16430 | 3,095.814 | 20.73 | 0.8195 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Call | | | 237.46430 | 234.114 | 20.73 | 0.1805 | 0.00 | 0 | 2,500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Call | | | 1,267.24160 | 1,261.113 | 16.50 | 0.6812 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Put | | | 460.94160 | 462.813 | 16.50 | 0.3188 | 0.00 | 0 | 2,179 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Put | | | 2,274.41670 | 2,277.611 | 19.72 | 0.7400 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Call | | | 360.71670 | 355.911 | 19.72 | 0.2600 | 0.00 | 0 | 2,179 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Call | | | 629.27170 | 623.100 | 18.25 | 0.4132 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Put | | | 1,322.97170 | 1,324.800 | 18.25 | 0.5868 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Call | | | 626.39600 | 620.228 | 18.26 | 0.4117 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Put | | | 1,330.09600 | 1,331.928 | 18.26 | 0.5883 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Call | | | 632.16660 | 625.986 | 18.24 | 0.4147 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Put | | | 1,315.86660 | 1,317.686 | 18.24 | 0.5853 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Put | | | 2,887.43080 | 2,891.666 | 20.44 | 0.7963 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Call | | | 277.63080 | 274.066 | 20.44 | 0.2037 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Put | | | 2,412.69810 | 2,416.099 | 19.86 | 0.7491 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Call | | | 352.89810 | 348.499 | 19.86 | 0.2509 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Put | | | 672.22640 | 674.195 | 16.96 | 0.3992 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,062.42640 | 1,056.595 | 16.96 | 0.6008 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Put | | | 1,080.76150 | 1,083.192 | 17.71 | 0.5082 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Call | | | 839.46150 | 834.692 | 17.71 | 0.4918 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Put | | | 1,467.31540 | 1,469.594 | 18.35 | 0.5915 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Call | | | 664.71540 | 659.894 | 18.35 | 0.4085 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Put | | | 3,057.74210 | 3,062.009 | 20.48 | 0.7924 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Call | | | 299.44210 | 296.609 | 20.48 | 0.2076 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Put | | | 2,581.70560 | 2,585.274 | 19.91 | 0.7484 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Call | | | 373.40560 | 369.874 | 19.91 | 0.2516 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Put | | | 685.06040 | 687.634 | 16.90 | 0.3889 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,146.76040 | 1,142.234 | 16.90 | 0.6111 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Put | | | 79.09590 | 78.441 | 14.38 | 0.0828 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Call | | | 2,451.69590 | 2,444.041 | 14.38 | 0.9172 | 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 | 05/11/2018 | Foreign Exchange Option | 13.86 | Call | | | 1,130.12600 | 1,125.795 | 16.95 | 0.6022 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Put | | | 717.52600 | 720.195 | 16.95 | 0.3978 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Put | | | 2,870.07910 | 2,874.058 | 20.23 | 0.7738 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Call | | | 332.67910 | 329.658 | 20.23 | 0.2262 | 0.00 | 0 | 1,880 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Put | | | 1,327.18080 | 1,329.663 | 18.07 | 0.5553 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Call | | | 757.08080 | 752.763 | 18.07 | 0.4447 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Put | | | 3,294.06340 | 3,298.429 | 20.67 | 0.7945 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Call | | | 310.86340 | 308.729 | 20.67 | 0.2055 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Put | | | 2,760.29330 | 2,764.037 | 20.01 | 0.7504 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Call | | | 387.09330 | 384.337 | 20.01 | 0.2496 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Put | | | 695.82880 | 698.821 | 16.85 | 0.3802 | 0.00 | 0 | 1,000 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,222.62880 | 1,219.121 | 16.85 | 0.6198 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 760.87770 | 756.668 | 18.26 | 0.4302 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Put | | | 1,482.57770 | 1,484.968 | 18.26 | 0.5698 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Call | | | 757.94960 | 753.732 | 18.27 | 0.4289 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Put | | | 1,489.64960 | 1,492.032 | 18.27 | 0.5711 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Call | | | 763.81830 | 759.612 | 18.25 | 0.4315 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Put | | | 1,475.51830 | 1,477.912 | 18.25 | 0.5685 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Put | | | 3,514.59810 | 3,518.213 | 20.96 | 0.7926 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Call | | | 332.49810 | 330.013 | 20.96 | 0.2074 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Put | | | 2,941.80030 | 2,944.838 | 20.21 | 0.7495 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Call | | | 409.70030 | 406.638 | 20.21 | 0.2505 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 709.33900 | 711.609 | 16.87 | 0.3715 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,307.23900 | 1,303.409 | 16.87 | 0.6285 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | | 1,506.23000 | 1,507.361 | 18.37 | 0.5413 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | | 906.73000 | 903.061 | 18.37 | 0.4587 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Call | | | 1,397.84120 | 1,394.901 | 17.27 | 0.6122 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Put | | | 870.44120 | 871.201 | 17.27 | 0.3878 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | | 918.17790 | 914.648 | 18.61 | 0.4475 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | | 1,660.77790 | 1,660.948 | 18.61 | 0.5525 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | | 915.20390 | 911.672 | 18.62 | 0.4463 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | | 1,667.80390 | 1,667.972 | 18.62 | 0.5537 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | | 921.16300 | 917.642 | 18.60 | 0.4486 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Put | | | 1,653.76300 | 1,653.942 | 18.60 | 0.5514 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 1,488.19130 | 1,485.970 | 17.67 | 0.5955 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 1,065.59130 | 1,064.370 | 17.67 | 0.4045 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 1,483.86660 | 1,481.659 | 17.68 | 0.5943 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 1,071.26660 | 1,070.059 | 17.68 | 0.4057 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 1,479.54870 | 1,477.355 | 17.69 | 0.5930 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 1,076.94870 | 1,075.754 | 17.69 | 0.4070 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Call | | | 1,382.53420 | 1,382.058 | 18.93 | 0.4975 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Put | | | 1,974.23420 | 1,969.158 | 18.93 | 0.5025 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Put | | | 5,420.13030 | 5,414.105 | 22.86 | 0.7517 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Call | | | 628.43030 | 627.005 | 22.86 | 0.2483 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Call | | | 1,379.30890 | 1,378.820 | 18.94 | 0.4966 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Put | | | 1,981.00890 | 1,975.920 | 18.94 | 0.5034 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Call | | | 1,376.10120 | 1,375.590 | 18.95 | 0.4957 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Put | | | 1,987.80120 | 1,982.690 | 18.95 | 0.5043 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Call | | | 2,087.17450 | 2,088.408 | 18.50 | 0.6055 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Put | | | 1,549.57450 | 1,540.608 | 18.50 | 0.3945 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Call | | | 2,082.93760 | 2,084.216 | 18.51 | 0.6047 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Put | | | 1,555.33760 | 1,546.416 | 18.51 | 0.3953 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Call | | | 2,078.71040 | 2,080.035 | 18.52 | 0.6038 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Put | | | 1,561.11040 | 1,552.235 | 18.52 | 0.3962 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Call | | | 2,120.12070 | 2,124.352 | 18.69 | 0.5985 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Put | | | 1,668.92070 | 1,661.552 | 18.69 | 0.4015 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Call | | | 2,257.86870 | 2,263.334 | 18.69 | 0.6116 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Put | | | 1,647.56870 | 1,639.934 | 18.69 | 0.3884 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Call | | | 2,253.59720 | 2,259.050 | 18.69 | 0.6108 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Put | | | 1,653.29720 | 1,645.650 | 18.69 | 0.3892 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Call | | | 2,249.32450 | 2,254.786 | 18.70 | 0.6100 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Put | | | 1,659.02450 | 1,651.386 | 18.70 | 0.3900 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 38,578,303.19 | 122,853 | 3,817,770 |
| Total \$ / R | | | | | | | | | | | | 638,569,655.99 | 166,941 | 5,177,276 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Future | | | 13.57100 | | 13.57970 | | | 0.0000 | 882,115.00 | 65 | 581 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Future | | | 13.76630 | | 13.77590 | | | 0.0000 | 137,663.00 | 10 | 143 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Future | | | 13.96130 | | 13.97030 | | | 0.0000 | 0.00 | 0 | 83 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Future | | | 14.15830 | | 14.16630 | | | 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 | | | 14.78160 | | 14.78260 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 1,019,778.00 | 75 | 807 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.75 | Call | | | 17,929.78300 | 17,864.862 | 26.15 | 0.4003 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.75 | Put | | | 34,959.78300 | 35,764.862 | 26.15 | 0.5997 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.76 | Call | | | 17,573.59660 | 17,514.055 | 26.18 | 0.3945 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.76 | Put | | | 35,603.59660 | 36,414.055 | 26.18 | 0.6055 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.74 | Call | | | 18,291.70450 | 18,221.205 | 26.12 | 0.4061 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/12/2017 | Foreign Exchange Option | 13.74 | Put | | | 34,321.70450 | 35,121.205 | 26.12 | 0.5939 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.72 | Call | | | 55,471.06030 | 54,683.202 | 17.98 | 0.5331 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.72 | Put | | | 49,881.06030 | 50,053.202 | 17.98 | 0.4669 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.73 | Call | | | 55,011.97920 | 54,222.300 | 17.99 | 0.5301 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.73 | Put | | | 50,421.97920 | 50,592.300 | 17.99 | 0.4699 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.71 | Call | | | 55,933.50670 | 55,147.474 | 17.96 | 0.5361 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.71 | Put | | | 49,343.50670 | 49,517.474 | 17.96 | 0.4639 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.93 | Call | | | 72,889.67670 | 72,013.929 | 17.38 | 0.5323 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.93 | Put | | | 68,859.67670 | 68,883.929 | 17.38 | 0.4677 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.94 | Call | | | 72,459.54920 | 71,582.254 | 17.39 | 0.5301 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.94 | Put | | | 69,429.54920 | 69,452.254 | 17.39 | 0.4699 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.92 | Call | | | 73,322.09870 | 72,447.499 | 17.37 | 0.5345 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.92 | Put | | | 68,292.09870 | 68,317.499 | 17.37 | 0.4655 | 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 | 17/09/2018 | Foreign Exchange Option | 14.01 | Call | | | 93,695.62120 | 93,082.370 | 17.23 | 0.5578 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.01 | Put | | | 78,065.62120 | 78,252.370 | 17.23 | 0.4422 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.02 | Call | | | 93,258.88510 | 92,645.901 | 17.24 | 0.5559 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.02 | Put | | | 78,628.88510 | 78,815.901 | 17.24 | 0.4441 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.00 | Call | | | 94,134.30550 | 93,520.788 | 17.22 | 0.5596 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.00 | Put | | | 77,504.30550 | 77,690.788 | 17.22 | 0.4404 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.21 | Put | | | 6,859.02740 | 6,722.027 | 0.92 | 0.5541 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.19 | Call | | | 5,657.57870 | 5,521.365 | 0.90 | 0.5018 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.19 | Put | | | 5,657.57870 | 5,521.365 | 0.90 | 0.4982 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.20 | Call | | | 5,245.07540 | 5,107.837 | 0.91 | 0.4734 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.20 | Put | | | 6,245.07540 | 6,107.837 | 0.91 | 0.5266 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.21 | Call | | | 4,859.02740 | 4,722.027 | 0.92 | 0.4459 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 148,386.65970 | 148,165.887 | 17.68 | 0.5943 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 107,126.65970 | 107,005.887 | 17.68 | 0.4057 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 147,954.87070 | 147,735.446 | 17.69 | 0.5930 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 107,694.87070 | 107,575.446 | 17.69 | 0.4070 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 148,819.12940 | 148,597.013 | 17.67 | 0.5955 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 106,559.12940 | 106,437.013 | 17.67 | 0.4045 | 0.00 | 0 | 0 | |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 1,019,778.00 | 75 | 807 |
| £ / R | On | 15/12/2017 | Foreign Exchange Future | | | 18.13770 | 18.23410 | | | 0.0000 | 0.00 | 0 | 10 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Future | | | 18.14830 | 18.24440 | | | 0.0000 | 19,327,939.50 | 1,065 | 211,012 | |
| £ / R | On | 31/01/2018 | Foreign Exchange Future | | | 18.31210 | 18.40900 | | | 0.0000 | 0.00 | 0 | 10 | |
| £ / R | On | 01/03/2018 | Foreign Exchange Future | | | 18.41110 | 18.50870 | | | 0.0000 | 0.00 | 0 | 17 | |
| £ / R | On | 15/03/2018 | Foreign Exchange Future | | | 18.45970 | 18.55780 | | | 0.0000 | 0.00 | 0 | 38 | |
| £ / R | On | 19/03/2018 | Foreign Exchange Future | | | 18.47400 | 18.57210 | | | 0.0000 | 0.00 | 0 | 13,065 | |
| £ / R | On | 18/06/2018 | Foreign Exchange Future | | | 18.79530 | 18.89420 | | | 0.0000 | 563,859.00 | 30 | 4,422 | |
| £ / R | On | 17/09/2018 | Foreign Exchange Future | | | 19.12210 | 19.22260 | | | 0.0000 | 0.00 | 0 | 3,576 | |
| £ / R | On | 14/06/2019 | Foreign Exchange Future | | | 19.88010 | 19.98000 | | | 0.0000 | 0.00 | 0 | 0 | |
| Total £ / R Future | | | | | | | | | | | | 19,891,798.50 | 1,095 | 232,150 |
| £ / R | On | 15/12/2017 | Foreign Exchange Option | 18.66 | Put | | 523.49430 | 587.481 | 20.97 | 0.8011 | 0.00 | 0 | 0 | |
| £ / R | On | 15/12/2017 | Foreign Exchange Option | 18.66 | Call | | 97.59430 | 65.181 | 20.97 | 0.1989 | 0.00 | 0 | 0 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Call | | 0.00530 | 0.002 | 41.40 | 0.0000 | 0.00 | 0 | 0 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Put | | 6,895.60530 | 6,991.702 | 41.40 | 1.0000 | 0.00 | 0 | 0 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 18.20 | Put | | 253.68830 | 292.896 | 20.25 | 0.5236 | 0.00 | 0 | 0 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 18.20 | Call | | 298.08830 | 241.196 | 20.25 | 0.4764 | 0.00 | 0 | 400 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 19.80 | Put | | 1,573.39710 | 1,665.065 | 26.79 | 0.9616 | 0.00 | 0 | 0 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 19.80 | Call | | 17.79710 | 13.365 | 26.79 | 0.0384 | 0.00 | 0 | 800 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Call | | 0.00520 | 0.002 | 41.40 | 0.0000 | 0.00 | 0 | 0 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Put | | 6,905.60520 | 7,001.702 | 41.40 | 1.0000 | 0.00 | 0 | 0 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Call | | 0.00500 | 0.002 | 41.40 | 0.0000 | 0.00 | 0 | 0 | |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Put | | 6,915.60500 | 7,011.702 | 41.40 | 1.0000 | 0.00 | 0 | 0 | |
| £ / R | On | 31/01/2018 | Foreign Exchange Option | 18.91 | Put | | 878.71950 | 940.605 | 20.45 | 0.6410 | 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 | 31/01/2018 | Foreign Exchange Option | 18.91 | Call | | | 377.71950 | 342.705 | 20.45 | 0.3590 | 0.00 | 0 | 0 |
| £ / R | On | 01/03/2018 | Foreign Exchange Option | 19.23 | Put | | | 1,131.25260 | 1,194.758 | 19.65 | 0.6597 | 0.00 | 0 | 0 |
| £ / R | On | 01/03/2018 | Foreign Exchange Option | 19.23 | Call | | | 409.95260 | 375.858 | 19.65 | 0.3403 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2018 | Foreign Exchange Option | 19.05 | Put | | | 1,021.02260 | 1,080.047 | 19.21 | 0.6044 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2018 | Foreign Exchange Option | 19.05 | Call | | | 528.82260 | 489.747 | 19.21 | 0.3956 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.23 | Call | | | 1,560.36850 | 1,488.208 | 18.43 | 0.7767 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.23 | Put | | | 218.26850 | 244.208 | 18.43 | 0.2233 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.21 | Call | | | 1,575.79620 | 1,503.302 | 18.43 | 0.7802 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.21 | Put | | | 213.69620 | 239.302 | 18.43 | 0.2198 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Call | | | 1,741.99640 | 1,666.110 | 18.48 | 0.8149 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Put | | | 169.89640 | 192.110 | 18.48 | 0.1851 | 0.00 | 0 | 500 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 20.14 | Put | | | 1,837.03120 | 1,910.967 | 20.15 | 0.7744 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 20.14 | Call | | | 269.13120 | 244.967 | 20.15 | 0.2256 | 0.00 | 0 | 500 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.22 | Call | | | 1,568.07480 | 1,495.745 | 18.43 | 0.7785 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.22 | Put | | | 215.97480 | 241.745 | 18.43 | 0.2215 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 19.00 | Put | | | 990.85780 | 1,048.640 | 19.07 | 0.5896 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 19.00 | Call | | | 562.95780 | 522.640 | 19.07 | 0.4104 | 0.00 | 0 | 1,500 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Call | | | 1,520.88960 | 1,458.230 | 17.70 | 0.6710 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Put | | | 526.68960 | 562.930 | 17.70 | 0.3290 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Call | | | 1,514.46960 | 1,452.191 | 17.71 | 0.6694 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Put | | | 530.26960 | 566.891 | 17.71 | 0.3306 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Call | | | 1,527.32090 | 1,464.281 | 17.70 | 0.6726 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Put | | | 523.12090 | 558.981 | 17.70 | 0.3274 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Call | | | 1,690.23440 | 1,629.344 | 17.43 | 0.6467 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Put | | | 727.63440 | 767.244 | 17.43 | 0.3533 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Call | | | 1,701.99600 | 1,640.657 | 17.42 | 0.6494 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Put | | | 719.39600 | 758.557 | 17.42 | 0.3506 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Call | | | 1,695.98040 | 1,634.993 | 17.43 | 0.6481 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Put | | | 723.38040 | 762.893 | 17.43 | 0.3519 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Call | | | 2,389.73150 | 2,330.638 | 17.31 | 0.6585 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Put | | | 1,049.73150 | 1,090.538 | 17.31 | 0.3415 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Call | | | 2,401.29990 | 2,342.115 | 17.31 | 0.6604 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Put | | | 1,041.29990 | 1,082.015 | 17.31 | 0.3396 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Call | | | 2,395.51070 | 2,336.372 | 17.31 | 0.6595 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Put | | | 1,045.51070 | 1,086.272 | 17.31 | 0.3405 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 3,700 |
| Total £ / R | | | | | | | | | | | | 19,891,798.50 | 1,095 | 235,850 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Future | | | 0.12091 | | 0.12049 | | | 0.0000 | 0.00 | 0 | 195 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Future | | | 0.12331 | | 0.12289 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.12574 | | 0.12531 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.12826 | | 0.12783 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.14044 | | 0.13986 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 195 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.13 | Call | | | 12.37960 | 10.385 | 23.81 | 0.0486 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.13 | Put | | | 963.17960 | 919.785 | 23.81 | 0.9514 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.11 | Call | | | 1,054.78670 | 1,096.756 | 27.30 | 0.9735 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.11 | Put | | | 5.58670 | 6.156 | 27.30 | 0.0265 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.12 | Call | | | 216.49260 | 233.163 | 21.16 | 0.5852 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/12/2017 | Foreign Exchange Option | 0.12 | Put | | | 167.29260 | 142.563 | 21.16 | 0.4148 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.13 | Call | | | 273.80970 | 294.571 | 21.16 | 0.3395 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.13 | Put | | | 984.70970 | 963.471 | 21.16 | 0.6605 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.11 | Call | | | 1,348.04220 | 1,392.372 | 17.85 | 0.8948 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.11 | Put | | | 58.94220 | 61.272 | 17.85 | 0.1052 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.12 | Call | | | 648.87170 | 680.951 | 19.33 | 0.6242 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.12 | Put | | | 359.77170 | 349.851 | 19.33 | 0.3758 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Call | | | 534.74900 | 566.266 | 20.47 | 0.4408 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,003.64900 | 992.666 | 20.47 | 0.5592 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Call | | | 293.32960 | 316.317 | 21.91 | 0.2766 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Put | | | 1,762.22960 | 1,742.717 | 21.91 | 0.7234 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Call | | | 956.24550 | 998.303 | 18.85 | 0.6585 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Put | | | 425.14550 | 424.703 | 18.85 | 0.3415 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Call | | | 0.00000 | 0.000 | 0.0000 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Put | | | 216.90000 | 173.700 | 1.0000 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Call | | | 0.00000 | 0.000 | 0.0000 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Put | | | 1,216.90000 | 1,173.700 | 1.0000 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Call | | | 783.10000 | 826.300 | 1.0000 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Put | | | 0.00000 | 0.000 | 0.0000 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Call | | | 1,805.26440 | 1,872.843 | 19.35 | 0.6711 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Put | | | 819.36440 | 828.643 | 19.35 | 0.3289 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Call | | | 1,376.77660 | 1,436.171 | 20.55 | 0.5553 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Put | | | 1,390.87660 | 1,391.971 | 20.55 | 0.4447 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Call | | | 2,339.36180 | 2,419.853 | 17.42 | 0.7995 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Put | | | 353.46180 | 375.653 | 17.42 | 0.2005 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 195 |
| € / R | On | 15/12/2017 | Foreign Exchange Future | | | 15.99930 | | 16.06400 | | | 0.0000 | 0.00 | 0 | 3 |
| € / R | On | 18/12/2017 | Foreign Exchange Future | | | 16.00990 | | 16.07440 | | | 0.0000 | 5,859,623.40 | 366 | 106,171 |
| € / R | On | 27/12/2017 | Foreign Exchange Future | | | 16.04000 | | 16.10410 | | | 0.0000 | 0.00 | 0 | 800 |
| € / R | On | 31/01/2018 | Foreign Exchange Future | | | 16.17790 | | 16.24070 | | | 0.0000 | 0.00 | 0 | 30 |
| € / R | On | 28/02/2018 | Foreign Exchange Future | | | 16.27540 | | 16.33920 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2018 | Foreign Exchange Future | | | 16.32870 | | 16.39280 | | | 0.0000 | 0.00 | 0 | 63 |
| € / R | On | 19/03/2018 | Foreign Exchange Future | | | 16.34330 | | 16.40740 | | | 0.0000 | 34,092,123.80 | 2,086 | 45,992 |
| € / R | On | 29/03/2018 | Foreign Exchange Future | | | 16.37980 | | 16.44370 | | | 0.0000 | 0.00 | 0 | 3 |
| € / R | On | 18/06/2018 | Foreign Exchange Future | | | 16.67400 | | 16.73870 | | | 0.0000 | 0.00 | 0 | 1,046 |
| € / R | On | 17/09/2018 | Foreign Exchange Future | | | 17.01600 | | 17.08150 | | | 0.0000 | 0.00 | 0 | 5,142 |
| € / R | On | 14/12/2018 | Foreign Exchange Future | | | 17.35510 | | 17.41900 | | | 0.0000 | 0.00 | 0 | 1,928 |
| € / R | On | 14/06/2019 | Foreign Exchange Future | | | 18.12640 | | 18.18930 | | | 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 | | | | | | | | | | | | 39,951,747.20 | 2,452 | 161,178 |
| € / R | On | 15/12/2017 | Foreign Exchange Option | 16.52 | Put | | 538.21130 | 580.302 | 22.88 | 0.8088 | 0.00 | 0 | 0 | |
| € / R | On | 15/12/2017 | Foreign Exchange Option | 16.52 | Call | | 82.21130 | 59.602 | 22.88 | 0.1912 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Call | | 315.63560 | 282.212 | 23.95 | 0.5143 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Put | | 241.23560 | 272.312 | 23.95 | 0.4857 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.20 | Call | | 224.60390 | 198.557 | 24.34 | 0.4031 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.20 | Put | | 350.20390 | 388.657 | 24.34 | 0.5969 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 15.80 | Call | | 431.58790 | 391.153 | 23.77 | 0.6284 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 15.80 | Put | | 157.18790 | 181.253 | 23.77 | 0.3716 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 15.60 | Call | | 569.84070 | 522.802 | 23.60 | 0.7349 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 15.60 | Put | | 95.44070 | 112.902 | 23.60 | 0.2651 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.13 | Call | | 1,947.07690 | 1,883.451 | 30.64 | 0.9886 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.13 | Put | | 2.67690 | 3.551 | 30.64 | 0.0114 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.53 | Put | | 576.50570 | 624.383 | 24.99 | 0.7527 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.53 | Call | | 120.90570 | 104.283 | 24.99 | 0.2473 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.60 | Call | | 105.07030 | 90.112 | 25.12 | 0.2201 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.60 | Put | | 630.67030 | 680.212 | 25.12 | 0.7799 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Call | | 0.11680 | 0.062 | 44.71 | 0.0002 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Put | | 5,335.71680 | 5,400.162 | 44.71 | 0.9998 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Call | | 2,076.25800 | 2,012.375 | 31.15 | 0.9919 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Put | | 1.85800 | 2.475 | 31.15 | 0.0081 | 0.00 | 0 | 18,000 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Call | | 6.67570 | 5.044 | 30.76 | 0.0161 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Put | | 2,002.27570 | 2,065.144 | 30.76 | 0.9839 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Call | | 6.87420 | 5.191 | 30.65 | 0.0166 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Put | | 1,982.47420 | 2,045.291 | 30.65 | 0.9834 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.39 | Put | | 474.23540 | 518.420 | 24.71 | 0.6919 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 16.39 | Call | | 158.63540 | 138.320 | 24.71 | 0.3081 | 0.00 | 0 | 18,000 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | 6.77400 | 5.116 | 30.70 | 0.0163 | 0.00 | 0 | 0 | |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | 1,992.37400 | 2,055.216 | 30.70 | 0.9837 | 0.00 | 0 | 0 | |
| € / R | On | 27/12/2017 | Foreign Exchange Option | 15.62 | Put | | 141.13670 | 171.157 | 22.50 | 0.3020 | 0.00 | 0 | 0 | |
| € / R | On | 27/12/2017 | Foreign Exchange Option | 15.62 | Call | | 625.23670 | 591.157 | 22.50 | 0.6980 | 0.00 | 0 | 0 | |
| € / R | On | 31/01/2018 | Foreign Exchange Option | 15.80 | Put | | 264.03970 | 288.260 | 18.11 | 0.3562 | 0.00 | 0 | 193,000 | |
| € / R | On | 31/01/2018 | Foreign Exchange Option | 15.80 | Call | | 704.73970 | 666.161 | 18.11 | 0.6438 | 0.00 | 0 | 0 | |
| € / R | On | 28/02/2018 | Foreign Exchange Option | 16.41 | Put | | 590.24930 | 625.889 | 17.78 | 0.5215 | 0.00 | 0 | 114,748 | |
| € / R | On | 28/02/2018 | Foreign Exchange Option | 16.41 | Call | | 519.44930 | 491.289 | 17.78 | 0.4785 | 0.00 | 0 | 0 | |
| € / R | On | 15/03/2018 | Foreign Exchange Option | 17.01 | Put | | 988.63530 | 1,032.066 | 18.32 | 0.6483 | 0.00 | 0 | 0 | |
| € / R | On | 15/03/2018 | Foreign Exchange Option | 17.01 | Call | | 371.43530 | 350.767 | 18.32 | 0.3517 | 0.00 | 0 | 0 | |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Put | | 88.29890 | 98.040 | 16.51 | 0.1311 | 0.00 | 0 | 0 | |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Call | | 2,438.70620 | 2,377.570 | 18.24 | 0.9501 | 0.00 | 0 | 0 | |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Put | | 980.57330 | 1,023.572 | 18.20 | 0.6403 | 0.00 | 0 | 0 | |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Call | | 387.97330 | 366.872 | 18.20 | 0.3597 | 0.00 | 0 | 620 | |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Call | | 1,634.27880 | 1,579.800 | 16.51 | 0.8705 | 0.00 | 0 | 0 | |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Put | | 86.87880 | 96.500 | 16.51 | 0.1295 | 0.00 | 0 | 0 | |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Call | | 1,625.69890 | 1,571.340 | 16.51 | 0.8689 | 0.00 | 0 | 0 | |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.05 | Put | | 117.05550 | 129.057 | 16.55 | 0.1631 | 0.00 | 0 | 5,648 | |

| 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 | 15.10 | Call | | | 1,433.56960 | 1,382.146 | 16.56 | 0.8273 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.10 | Put | | | 126.16960 | 138.846 | 16.56 | 0.1727 | 0.00 | 0 | 19,510 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Call | | | 1,642.87460 | 1,588.280 | 16.50 | 0.8722 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Put | | | 85.47460 | 94.980 | 16.50 | 0.1278 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Put | | | 31.30620 | 34.270 | 18.24 | 0.0499 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.50 | Put | | | 655.23160 | 691.428 | 17.53 | 0.5223 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.50 | Call | | | 562.63160 | 534.728 | 17.53 | 0.4777 | 0.00 | 0 | 643 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.39 | Call | | | 609.45920 | 579.714 | 17.38 | 0.5061 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.39 | Put | | | 592.05920 | 626.414 | 17.38 | 0.4939 | 0.00 | 0 | 174,600 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.05 | Call | | | 1,474.45550 | 1,422.357 | 16.55 | 0.8369 | 0.00 | 0 | 0 |
| € / R | On | 29/03/2018 | Foreign Exchange Option | 17.21 | Put | | | 1,131.70780 | 1,176.093 | 18.31 | 0.6680 | 0.00 | 0 | 0 |
| € / R | On | 29/03/2018 | Foreign Exchange Option | 17.21 | Call | | | 365.40780 | 345.893 | 18.31 | 0.3320 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Call | | | 1,511.32240 | 1,464.849 | 15.87 | 0.7528 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Put | | | 282.62240 | 300.849 | 15.87 | 0.2472 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Call | | | 2,560.39650 | 2,503.328 | 16.29 | 0.9165 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Put | | | 71.69650 | 79.328 | 16.29 | 0.0835 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.00 | Call | | | 1,188.38830 | 1,150.229 | 16.14 | 0.6589 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.00 | Put | | | 449.68830 | 476.229 | 16.14 | 0.3411 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | | 1,518.47140 | 1,471.884 | 15.87 | 0.7546 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | | 279.77140 | 297.884 | 15.87 | 0.2454 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.97 | Call | | | 2,819.62130 | 2,761.554 | 16.51 | 0.9370 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.97 | Put | | | 50.92130 | 57.554 | 16.51 | 0.0630 | 0.00 | 0 | 7,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.44 | Call | | | 951.47460 | 918.225 | 16.54 | 0.5704 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.44 | Put | | | 652.77460 | 684.225 | 16.54 | 0.4296 | 0.00 | 0 | 7,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Call | | | 1,525.64370 | 1,478.936 | 15.87 | 0.7564 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Put | | | 276.94370 | 294.936 | 15.87 | 0.2436 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Call | | | 3,027.09620 | 2,968.234 | 16.68 | 0.9501 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Put | | | 38.39620 | 44.234 | 16.68 | 0.0499 | 0.00 | 0 | 54,507 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Call | | | 1,703.46880 | 1,654.058 | 15.79 | 0.7976 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Put | | | 214.76880 | 230.058 | 15.79 | 0.2024 | 0.00 | 0 | 54,507 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 21.63 | Put | | | 4,962.69500 | 5,027.527 | 22.30 | 0.9356 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 21.63 | Call | | | 71.39500 | 71.527 | 22.30 | 0.0644 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Put | | | 3,926.10720 | 3,987.423 | 20.98 | 0.9015 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Call | | | 114.80720 | 111.423 | 20.98 | 0.0985 | 0.00 | 0 | 54,507 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 18.61 | Put | | | 2,178.98460 | 2,230.128 | 18.94 | 0.7663 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 18.61 | Call | | | 307.68460 | 294.128 | 18.94 | 0.2337 | 0.00 | 0 | 7,000 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Put | | | 4,751.28460 | 4,811.761 | 22.11 | 0.8709 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Call | | | 202.78460 | 197.761 | 22.11 | 0.1291 | 0.00 | 0 | 41,516 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Call | | | 989.47200 | 959.650 | 16.66 | 0.5160 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Call | | | 985.37940 | 955.647 | 16.67 | 0.5145 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Put | | | 1,013.87940 | 1,049.647 | 16.67 | 0.4855 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Call | | | 981.30900 | 951.655 | 16.68 | 0.5129 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Put | | | 1,007.97200 | 1,043.650 | 16.66 | 0.4840 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Call | | | 2,909.10120 | 2,855.350 | 15.13 | 0.9183 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Put | | | 1,019.80900 | 1,055.655 | 16.68 | 0.4871 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Put | | | 77.60120 | 89.350 | 15.13 | 0.0817 | 0.00 | 0 | 41,516 |

| 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 | 16.00 | Call | | | 1,554.78340 | 1,512.103 | 15.76 | 0.6956 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Put | | | 473.28340 | 496.103 | 15.76 | 0.3044 | 0.00 | 0 | 41,516 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Put | | | 1,456.44180 | 1,494.513 | 17.02 | 0.5360 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Call | | | 981.99080 | 956.226 | 17.03 | 0.4628 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Put | | | 1,462.99080 | 1,501.126 | 17.03 | 0.5372 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Call | | | 988.90510 | 963.006 | 17.02 | 0.4652 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Put | | | 1,449.90510 | 1,487.906 | 17.02 | 0.5348 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Call | | | 985.44180 | 959.613 | 17.02 | 0.4640 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Call | | | 2,148.43530 | 2,112.366 | 16.17 | 0.6783 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Put | | | 819.13530 | 845.966 | 16.17 | 0.3217 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Call | | | 2,142.92360 | 2,106.902 | 16.17 | 0.6772 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Put | | | 823.62360 | 850.502 | 16.17 | 0.3228 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Call | | | 2,137.42510 | 2,101.450 | 16.18 | 0.6761 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Put | | | 828.12510 | 855.051 | 16.18 | 0.3239 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 853,838 |
| Total € / R | | | | | | | | | | | | 39,951,747.20 | 2,452 | 1,015,016 |
| AUS / R | On | 18/12/2017 | Foreign Exchange Future | | | 10.27220 | | 10.33550 | | | 0.0000 | 4,221,874.20 | 411 | 14,467 |
| AUS / R | On | 27/12/2017 | Foreign Exchange Future | | | 10.28660 | | 10.35010 | | | 0.0000 | 0.00 | 0 | 0 |
| AUS / R | On | 15/01/2018 | Foreign Exchange Future | | | 10.31710 | | 10.38060 | | | 0.0000 | 0.00 | 0 | 5 |
| AUS / R | On | 28/02/2018 | Foreign Exchange Future | | | 10.38620 | | 10.45040 | | | 0.0000 | 0.00 | 0 | 46 |
| AUS / R | On | 19/03/2018 | Foreign Exchange Future | | | 10.41610 | | 10.48040 | | | 0.0000 | 0.00 | 0 | 656 |
| AUS / R | On | 18/06/2018 | Foreign Exchange Future | | | 10.56200 | | 10.62630 | | | 0.0000 | 0.00 | 0 | 5,012 |
| AUS / R | On | 17/09/2018 | Foreign Exchange Future | | | 10.71150 | | 10.77510 | | | 0.0000 | 0.00 | 0 | 0 |
| AUS / R | On | 14/12/2018 | Foreign Exchange Future | | | 10.85800 | | 10.92160 | | | 0.0000 | 0.00 | 0 | 10,812 |
| AUS / R | On | 14/06/2019 | Foreign Exchange Future | | | 11.18550 | | 11.24500 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | | 4,221,874.20 | 411 | 30,998 |
| AUS / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Put | | | 1,525.81810 | 1,588.552 | 29.94 | 0.9956 | 0.00 | 0 | 0 |
| AUS / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Call | | | 1.28760 | 0.734 | 30.02 | 0.0043 | 0.00 | 0 | 0 |
| AUS / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Put | | | 1,535.78760 | 1,598.534 | 30.02 | 0.9957 | 0.00 | 0 | 0 |
| AUS / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Call | | | 1.25790 | 0.715 | 30.09 | 0.0042 | 0.00 | 0 | 0 |
| AUS / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Put | | | 1,545.75790 | 1,608.515 | 30.09 | 0.9958 | 0.00 | 0 | 0 |
| AUS / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Call | | | 1.31810 | 0.752 | 29.94 | 0.0044 | 0.00 | 0 | 0 |
| AUS / R | On | 27/12/2017 | Foreign Exchange Option | 10.00 | Call | | | 409.64220 | 359.198 | 18.64 | 0.7435 | 0.00 | 0 | 0 |
| AUS / R | On | 27/12/2017 | Foreign Exchange Option | 10.00 | Put | | | 59.54220 | 72.598 | 18.64 | 0.2565 | 0.00 | 0 | 0 |
| AUS / R | On | 27/12/2017 | Foreign Exchange Option | 10.01 | Call | | | 402.07530 | 352.052 | 18.66 | 0.7361 | 0.00 | 0 | 0 |
| AUS / R | On | 27/12/2017 | Foreign Exchange Option | 10.01 | Put | | | 61.97530 | 75.452 | 18.66 | 0.2639 | 0.00 | 0 | 0 |
| AUS / R | On | 27/12/2017 | Foreign Exchange Option | 9.99 | Call | | | 417.27930 | 366.421 | 18.63 | 0.7508 | 0.00 | 0 | 0 |
| AUS / R | On | 27/12/2017 | Foreign Exchange Option | 9.99 | Put | | | 57.17930 | 69.821 | 18.63 | 0.2492 | 0.00 | 0 | 0 |
| AUS / R | On | 15/01/2018 | Foreign Exchange Option | 10.68 | Put | | | 441.55870 | 485.656 | 19.17 | 0.6960 | 0.00 | 0 | 0 |
| AUS / R | On | 15/01/2018 | Foreign Exchange Option | 10.68 | Call | | | 142.15870 | 122.756 | 19.17 | 0.3040 | 0.00 | 0 | 0 |
| AUS / R | On | 28/02/2018 | Foreign Exchange Option | 10.55 | Put | | | 388.51680 | 425.027 | 16.82 | 0.5610 | 0.00 | 0 | 0 |
| AUS / R | On | 28/02/2018 | Foreign Exchange Option | 10.55 | Call | | | 288.91680 | 261.227 | 16.82 | 0.4390 | 0.00 | 0 | 0 |
| AUS / R | On | 19/03/2018 | Foreign Exchange Option | 10.01 | Call | | | 629.09840 | 584.688 | 15.91 | 0.6960 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.01 | Put | | | 158.69840 | 178.588 | 15.91 | 0.3040 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.99 | Call | | | 642.92160 | 597.835 | 15.90 | 0.7043 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.99 | Put | | | 152.52160 | 171.735 | 15.90 | 0.2957 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.00 | Call | | | 635.88910 | 591.240 | 15.90 | 0.7001 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.00 | Put | | | 155.48910 | 175.140 | 15.90 | 0.2999 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Put | | | 415.72740 | 444.594 | 15.51 | 0.4568 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Call | | | 537.08990 | 501.862 | 15.52 | 0.5399 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Put | | | 420.78990 | 449.862 | 15.52 | 0.4601 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Call | | | 546.99600 | 511.361 | 15.51 | 0.5466 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Put | | | 410.69600 | 439.361 | 15.51 | 0.4534 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Call | | | 542.02740 | 506.594 | 15.51 | 0.5432 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Call | | | 454.21270 | 428.934 | 15.81 | 0.4240 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Put | | | 789.11270 | 827.434 | 15.81 | 0.5760 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Call | | | 450.82270 | 425.692 | 15.82 | 0.4216 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Put | | | 795.72270 | 834.192 | 15.82 | 0.5784 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Call | | | 447.45650 | 422.470 | 15.83 | 0.4192 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Put | | | 802.35650 | 840.970 | 15.83 | 0.5808 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Put | | | 1,034.77700 | 1,076.578 | 15.93 | 0.6068 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Call | | | 472.20930 | 450.187 | 15.90 | 0.3971 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Put | | | 1,020.60930 | 1,062.187 | 15.90 | 0.6029 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Call | | | 469.28590 | 447.371 | 15.91 | 0.3952 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Put | | | 1,027.68590 | 1,069.371 | 15.91 | 0.6048 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Call | | | 466.37700 | 444.578 | 15.93 | 0.3932 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Call | | | 938.49440 | 907.578 | 14.89 | 0.5726 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Put | | | 693.49440 | 722.078 | 14.89 | 0.4274 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Call | | | 933.82210 | 903.008 | 14.90 | 0.5706 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Put | | | 698.82210 | 727.508 | 14.90 | 0.4294 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Call | | | 929.16500 | 898.464 | 14.91 | 0.5687 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Put | | | 704.16500 | 732.964 | 14.91 | 0.4313 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 4,221,874.20 | 411 | 30,998 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Future | | | 10.72070 | | 10.72220 | | | 0.0000 | 0.00 | 0 | 1,050 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Future | | | 10.88950 | | 10.89010 | | | 0.0000 | 2,722,375.00 | 250 | 350 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Future | | | 11.05530 | | 11.05390 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 2,722,375.00 | 250 | 1,400 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.54 | Call | | | 252.90330 | 246.886 | 17.97 | 0.7047 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.54 | Put | | | 70.70330 | 66.186 | 17.97 | 0.2953 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.55 | Call | | | 246.02070 | 239.982 | 17.96 | 0.6947 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.55 | Put | | | 73.82070 | 69.282 | 17.96 | 0.3053 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.53 | Call | | | 259.88340 | 253.892 | 17.97 | 0.7147 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/12/2017 | Foreign Exchange Option | 10.53 | Put | | | 67.68340 | 63.192 | 17.97 | 0.2853 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.07 | Call | | | 904.85390 | 904.391 | 15.92 | 0.8333 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.07 | Put | | | 84.75390 | 84.891 | 15.92 | 0.1667 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.08 | Call | | | 896.75880 | 896.297 | 15.92 | 0.8304 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.08 | Put | | | 86.65880 | 86.797 | 15.92 | 0.1696 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.06 | Call | | | 912.98070 | 912.517 | 15.92 | 0.8362 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.06 | Put | | | 82.88070 | 83.017 | 15.92 | 0.1638 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Call | | | 621.17110 | 622.487 | 15.60 | 0.5972 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Put | | | 387.27110 | 387.187 | 15.60 | 0.4028 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.83 | Call | | | 615.98090 | 617.311 | 15.61 | 0.5940 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.83 | Put | | | 392.08090 | 392.011 | 15.61 | 0.4060 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Call | | | 626.39160 | 627.696 | 15.59 | 0.6004 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Put | | | 382.49160 | 382.396 | 15.59 | 0.3996 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 2,722,375.00 | 250 | 1,400 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Future | | | 13.71910 | | 13.76840 | | | 0.0000 | 0.00 | 0 | 1,502 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Future | | | 14.02200 | | 14.07210 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Future | | | 14.32310 | | 14.37220 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Future | | | 14.63020 | | 14.68080 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Future | | | 15.95420 | | 15.99490 | | | 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 | | | 102.26850 | 81.193 | 19.85 | 0.2728 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.03 | Put | | | 363.86850 | 392.093 | 19.85 | 0.7272 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.04 | Call | | | 99.65590 | 78.951 | 19.89 | 0.2667 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.04 | Put | | | 371.25590 | 399.851 | 19.89 | 0.7333 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.02 | Call | | | 104.94190 | 83.492 | 19.81 | 0.2789 | 0.00 | 0 | 0 |
| CHF / R | On | 18/12/2017 | Foreign Exchange Option | 14.02 | Put | | | 356.54190 | 384.392 | 19.81 | 0.7211 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.15 | Call | | | 473.05900 | 451.257 | 17.18 | 0.4785 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.15 | Put | | | 550.95900 | 579.257 | 17.18 | 0.5215 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Call | | | 468.97040 | 447.264 | 17.20 | 0.4755 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Put | | | 556.87040 | 585.264 | 17.20 | 0.5245 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.14 | Call | | | 477.17840 | 455.276 | 17.17 | 0.4815 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.14 | Put | | | 545.07840 | 573.276 | 17.17 | 0.5185 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Call | | | 622.25010 | 600.613 | 16.67 | 0.4772 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Put | | | 780.05010 | 807.513 | 16.67 | 0.5228 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Call | | | 618.42970 | 596.828 | 16.69 | 0.4750 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Put | | | 786.22970 | 813.728 | 16.69 | 0.5250 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Call | | | 614.63140 | 593.065 | 16.70 | 0.4728 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Put | | | 792.43140 | 819.965 | 16.70 | 0.5272 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Call | | | 0.00000 | 0.000 | 0.0000 | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Put | | | 359.20000 | 409.800 | 1.0000 | 1.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Call | | | 0.00000 | 0.000 | 0.0000 | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Put | | | 369.20000 | 419.800 | 1.0000 | 1.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Call | | | 0.00000 | 0.000 | 0.0000 | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Put | | | 349.20000 | 399.800 | 1.0000 | 1.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Put | | | 648.41200 | 669.903 | 15.65 | 0.3062 | 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 | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 1,914.58760 | 1,895.376 | 15.63 | 0.6964 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 639.68760 | 661.176 | 15.63 | 0.3036 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Call | | | 1,908.94530 | 1,889.735 | 15.64 | 0.6951 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Put | | | 644.04530 | 665.535 | 15.64 | 0.3049 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Call | | | 1,903.31200 | 1,884.103 | 15.65 | 0.6938 | 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 | | | 2.04990 | | 2.04930 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Future | | | 2.06490 | | 2.06430 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Future | | | 2.08110 | | 2.08030 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.09860 | | 2.09760 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.15640 | | 2.15490 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.95 | Call | | | 1,013.46170 | 1,025.124 | 19.68 | 0.9219 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.95 | Put | | | 20.46170 | 26.124 | 19.68 | 0.0781 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.96 | Call | | | 922.53500 | 934.062 | 19.59 | 0.8998 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.96 | Put | | | 29.53500 | 35.062 | 19.59 | 0.1002 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.94 | Call | | | 1,110.75080 | 1,121.173 | 20.41 | 0.9342 | 0.00 | 0 | 0 |
| CNH / R | On | 18/12/2017 | Foreign Exchange Option | 1.94 | Put | | | 17.75080 | 22.173 | 20.41 | 0.0658 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.92 | Put | | | 215.24700 | 213.351 | 16.98 | 0.1972 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.93 | Call | | | 1,581.20470 | 1,585.150 | 16.97 | 0.7866 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.93 | Put | | | 238.20470 | 236.150 | 16.97 | 0.2134 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.94 | Call | | | 1,505.92090 | 1,509.702 | 16.96 | 0.7696 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.94 | Put | | | 262.92090 | 260.702 | 16.96 | 0.2304 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.92 | Call | | | 1,658.24700 | 1,662.351 | 16.98 | 0.8028 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Call | | | 1,316.45120 | 1,317.419 | 16.47 | 0.6210 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Put | | | 713.45120 | 706.419 | 16.47 | 0.3790 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Call | | | 1,263.72920 | 1,264.366 | 16.54 | 0.6051 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Put | | | 760.72920 | 753.366 | 16.54 | 0.3949 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Call | | | 1,370.87100 | 1,372.184 | 16.41 | 0.6370 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Put | | | 667.87100 | 661.184 | 16.41 | 0.3630 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Put | | | 324.00000 | 314.000 | | 1.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Put | | | 424.00000 | 414.000 | | 1.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Put | | | 524.00000 | 514.000 | | 1.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Call | | | 2,690.41590 | 2,703.510 | 16.51 | 0.6988 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Put | | | 941.41590 | 939.510 | 16.51 | 0.3012 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Call | | | 2,631.18980 | 2,643.863 | 16.54 | 0.6900 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Put | | | 982.18980 | 979.863 | 16.54 | 0.3100 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Call | | | 2,750.65360 | 2,764.167 | 16.49 | 0.7076 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Put | | | 901.65360 | 900.167 | 16.49 | 0.2924 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Future | | | 2.15760 | | 2.16590 | | | 0.0000 | 0.00 | 0 | 550 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Future | | | 2.20200 | | 2.21040 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Future | | | 2.24750 | | 2.25590 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.29430 | | 2.30270 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.56530 | | 2.57140 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 550 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.01 | Put | | | 10.74070 | 12.695 | 22.04 | 0.0365 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.02 | Call | | | 1,471.06800 | 1,390.502 | 21.30 | 0.9578 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.02 | Put | | | 12.06800 | 14.502 | 21.30 | 0.0422 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.00 | Call | | | 1,668.60650 | 1,587.168 | 22.78 | 0.9683 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.00 | Put | | | 9.60650 | 11.168 | 22.78 | 0.0317 | 0.00 | 0 | 0 |
| DKK / R | On | 18/12/2017 | Foreign Exchange Option | 2.01 | Call | | | 1,569.74070 | 1,488.695 | 22.04 | 0.9635 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.19 | Put | | | 755.24350 | 791.392 | 18.27 | 0.4583 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.17 | Call | | | 1,060.52300 | 1,009.736 | 18.14 | 0.5793 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.17 | Put | | | 656.52300 | 689.736 | 18.14 | 0.4207 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.18 | Call | | | 1,008.91680 | 959.599 | 18.21 | 0.5605 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.18 | Put | | | 704.91680 | 739.599 | 18.21 | 0.4395 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.19 | Call | | | 959.24350 | 911.392 | 18.27 | 0.5417 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Call | | | 1,328.27090 | 1,278.397 | 17.49 | 0.5637 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Put | | | 969.27090 | 1,003.397 | 17.49 | 0.4363 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Call | | | 1,281.26550 | 1,232.368 | 17.56 | 0.5498 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Put | | | 1,022.26550 | 1,057.368 | 17.56 | 0.4502 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Call | | | 1,376.74430 | 1,325.888 | 17.42 | 0.5777 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Put | | | 917.74430 | 950.888 | 17.42 | 0.4223 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Put | | | 473.00000 | 557.000 | | 1.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Put | | | 573.00000 | 657.000 | | 1.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Put | | | 673.00000 | 757.000 | | 1.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Put | | | 462.76720 | 477.004 | 16.39 | 0.1592 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Call | | | 4,699.35460 | 4,652.980 | 16.41 | 0.8350 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Put | | | 485.35460 | 499.980 | 16.41 | 0.1650 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Call | | | 4,622.68180 | 4,576.696 | 16.43 | 0.8290 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Put | | | 508.68180 | 523.696 | 16.43 | 0.1710 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Call | | | 4,776.76720 | 4,730.005 | 16.39 | 0.8408 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 550 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Future | | | 1.73730 | | 1.73840 | | | 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 |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| HK\$/R | On | 19/03/2018 | Foreign Exchange Future | | | 1.76410 | | 1.76520 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Future | | | 1.79110 | | 1.79210 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.81830 | | 1.81900 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.98970 | | 1.98890 | | | 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 | | | 138.63150 | 123.398 | 20.04 | 0.3102 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.77 | Put | | | 454.63150 | 450.398 | 20.04 | 0.6898 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.78 | Call | | | 112.61660 | 98.808 | 20.29 | 0.2605 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.78 | Put | | | 528.61660 | 525.808 | 20.29 | 0.7395 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.76 | Call | | | 169.50040 | 152.953 | 19.78 | 0.3654 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/12/2017 | Foreign Exchange Option | 1.76 | Put | | | 385.50040 | 379.953 | 19.78 | 0.6346 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.74 | Call | | | 794.62130 | 785.085 | 17.72 | 0.5766 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.74 | Put | | | 542.62130 | 544.085 | 17.72 | 0.4234 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.75 | Call | | | 744.35530 | 734.811 | 17.78 | 0.5526 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.75 | Put | | | 592.35530 | 593.811 | 17.78 | 0.4474 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.73 | Call | | | 847.36350 | 837.841 | 17.65 | 0.6007 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.73 | Put | | | 495.36350 | 496.841 | 17.65 | 0.3993 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Call | | | 1,052.86440 | 1,042.810 | 17.02 | 0.5805 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Put | | | 731.86440 | 731.810 | 17.02 | 0.4195 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Call | | | 1,005.22020 | 995.133 | 17.11 | 0.5625 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Put | | | 784.22020 | 784.133 | 17.11 | 0.4375 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Call | | | 1,102.40970 | 1,092.393 | 16.94 | 0.5986 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Put | | | 681.40970 | 681.393 | 16.94 | 0.4014 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Put | | | 410.00000 | 417.000 | | 1.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Put | | | 210.00000 | 217.000 | | 1.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Put | | | 310.00000 | 317.000 | | 1.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Put | | | 646.58910 | 644.929 | 17.00 | 0.2367 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Call | | | 2,969.21400 | 2,975.108 | 17.03 | 0.7546 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Put | | | 680.21400 | 678.108 | 17.03 | 0.2454 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Call | | | 2,903.89610 | 2,909.329 | 17.06 | 0.7458 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Put | | | 714.89610 | 712.329 | 17.06 | 0.2542 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Call | | | 3,035.58910 | 3,041.929 | 17.00 | 0.7633 | 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 | | | 0.13170 | | 0.13150 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 19/03/2018 | Foreign Exchange Future | | | 0.13090 | | 0.13110 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.13080 | | 0.13050 | | | 0.0000 | 0.00 | 0 | 1,145 |
| KES / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.13040 | | 0.12930 | | | 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 |

| 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 Future | | | | | | | | | | | | 0.00 | 0 | 1,707 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,707 |
| NOK/R | On | 18/12/2017 | Foreign Exchange Future | | | 1.64400 | | 1.63410 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 19/03/2018 | Foreign Exchange Future | | | 1.67190 | | 1.66210 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 18/06/2018 | Foreign Exchange Future | | | 1.70070 | | 1.69060 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.73000 | | 1.71980 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.89580 | | 1.81480 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NOK/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NOK/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 9.34200 | | 9.33480 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 9.46510 | | 9.45810 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 9.59170 | | 9.58490 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 9.72150 | | 9.71440 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.60390 | | 10.58690 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Call | | | 13.57020 | 12.259 | 19.26 | 0.0834 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.81 | Put | | | 488.77020 | 480.259 | 19.26 | 0.9166 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Call | | | 13.16940 | 11.873 | 19.41 | 0.0807 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.82 | Put | | | 498.36940 | 489.873 | 19.41 | 0.9193 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Call | | | 13.98820 | 12.663 | 19.11 | 0.0863 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/12/2017 | Foreign Exchange Option | 9.80 | Put | | | 479.18820 | 470.663 | 19.11 | 0.9137 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.45 | Call | | | 346.44330 | 349.009 | 17.04 | 0.5251 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.45 | Put | | | 338.34330 | 333.909 | 17.04 | 0.4749 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.46 | Call | | | 341.98830 | 344.509 | 17.06 | 0.5204 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.46 | Put | | | 343.88830 | 339.409 | 17.06 | 0.4796 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.44 | Call | | | 351.15410 | 353.772 | 17.03 | 0.5297 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.44 | Put | | | 333.05410 | 328.672 | 17.03 | 0.4703 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Call | | | 361.26500 | 362.534 | 16.87 | 0.4418 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Put | | | 616.36500 | 610.834 | 16.87 | 0.5582 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Call | | | 357.78460 | 359.025 | 16.89 | 0.4387 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Put | | | 622.88460 | 617.325 | 16.89 | 0.5613 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Call | | | 364.77610 | 366.077 | 16.86 | 0.4450 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Put | | | 609.87610 | 604.377 | 16.86 | 0.5550 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Put | | | 215.60000 | 208.500 | | 1.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Put | | | 225.60000 | 218.500 | | 1.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Put | | | 205.60000 | 198.500 | | 1.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Call | | | 1,170.62150 | 1,183.430 | 15.78 | 0.6700 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Put | | | 503.72150 | 499.530 | 15.78 | 0.3300 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Call | | | 1,165.08630 | 1,177.841 | 15.79 | 0.6681 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Put | | | 508.18630 | 503.941 | 15.79 | 0.3319 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Call | | | 1,176.17850 | 1,189.035 | 15.77 | 0.6719 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Put | | | 499.27850 | 495.135 | 15.77 | 0.3281 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Future | | | 1.31790 | | 1.31930 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Future | | | 1.33040 | | 1.33200 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.34760 | | 1.34920 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.36460 | | 1.36620 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.46530 | | 1.46520 | | | 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 | | | 193.00000 | 179.000 | | 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 | | | 93.00000 | 79.000 | | 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 | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/12/2017 | Foreign Exchange Option | 1.32 | Put | | | 7.00000 | 21.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.30 | Call | | | 320.00000 | 304.000 | | 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 | | | 220.00000 | 204.000 | | 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 | | | 120.00000 | 104.000 | | 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 | | | 292.00000 | 276.000 | | 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 | | | 192.00000 | 176.000 | | 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 | | | 392.00000 | 376.000 | | 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 | 17/09/2018 | Foreign Exchange Option | 1.37 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.37 | Put | | | 38.00000 | 54.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.38 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.38 | Put | | | 138.00000 | 154.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.36 | Call | | | 62.00000 | 46.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.36 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Call | | | 1,452.00000 | 1,453.000 | | 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 | | | 1,352.00000 | 1,353.000 | | 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 | | | 1,552.00000 | 1,553.000 | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|--------|------------|-------------------------|--------------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total PULA / R Option | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO £On 18/12/2017 | | | Foreign Exchange Future | 1.33730 | 1.34350 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £On 19/03/2018 | | | Foreign Exchange Future | 1.34200 | 1.34820 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £On 18/06/2018 | | | Foreign Exchange Future | 1.34620 | 1.35250 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £On 17/09/2018 | | | Foreign Exchange Future | 1.35060 | 1.35690 | | | 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 | 1.17970 | 1.18370 | | | 0.0000 | 0.00 | 0 | 30 |
| QUANTO €On 19/03/2018 | | | Foreign Exchange Future | 1.18720 | 1.19100 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO €On 18/06/2018 | | | Foreign Exchange Future | 1.19430 | 1.19820 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO €On 17/09/2018 | | | Foreign Exchange Future | 1.20180 | 1.20580 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | 0.00 | 0 | 30 |
| Total QUANTO € / \$ | | | | | | | | | 0.00 | 0 | 30 |
| RAIN On 18/12/2017 | | | Foreign Exchange Future | 24,061.05000 | 24,106.94000 | | | 0.0000 | 0.00 | 0 | 0 |
| RAIN On 19/03/2018 | | | Foreign Exchange Future | 24,455.19000 | 24,501.08000 | | | 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 | 10.06230 | 10.07800 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R On 19/03/2018 | | | Foreign Exchange Future | 10.21890 | 10.23550 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R On 18/06/2018 | | | Foreign Exchange Future | 10.37720 | 10.39360 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R On 17/09/2018 | | | Foreign Exchange Future | 10.54050 | 10.55800 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R On 14/06/2019 | | | Foreign Exchange Future | 11.56180 | 11.56810 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R On 18/12/2017 | 9.81 | Call | Foreign Exchange Option | | 307.88690 | 295.623 | 18.53 | 0.7802 | 0.00 | 0 | 0 |
| SGD / R On 18/12/2017 | 9.81 | Put | Foreign Exchange Option | | 39.88690 | 43.324 | 18.53 | 0.2198 | 0.00 | 0 | 0 |
| SGD / R On 18/12/2017 | 9.82 | Call | Foreign Exchange Option | | 300.18170 | 287.826 | 18.50 | 0.7714 | 0.00 | 0 | 0 |
| SGD / R On 18/12/2017 | 9.82 | Put | Foreign Exchange Option | | 42.18170 | 45.526 | 18.50 | 0.2286 | 0.00 | 0 | 0 |
| SGD / R On 18/12/2017 | 9.80 | Call | Foreign Exchange Option | | 315.68600 | 303.507 | 18.55 | 0.7887 | 0.00 | 0 | 0 |
| SGD / R On 18/12/2017 | 9.80 | Put | Foreign Exchange Option | | 37.68600 | 41.207 | 18.55 | 0.2113 | 0.00 | 0 | 0 |
| SGD / R On 19/03/2018 | 9.96 | Call | Foreign Exchange Option | | 503.05920 | 491.949 | 16.25 | 0.6333 | 0.00 | 0 | 0 |
| SGD / R On 19/03/2018 | 9.96 | Put | Foreign Exchange Option | | 227.55920 | 233.049 | 16.25 | 0.3667 | 0.00 | 0 | 0 |
| SGD / R On 19/03/2018 | 9.97 | Call | Foreign Exchange Option | | 497.26040 | 486.179 | 16.26 | 0.6288 | 0.00 | 0 | 0 |
| SGD / R On 19/03/2018 | 9.97 | Put | Foreign Exchange Option | | 231.76040 | 237.279 | 16.26 | 0.3712 | 0.00 | 0 | 0 |
| SGD / R On 19/03/2018 | 9.95 | Call | Foreign Exchange Option | | 508.90680 | 497.763 | 16.24 | 0.6377 | 0.00 | 0 | 0 |
| SGD / R On 19/03/2018 | 9.95 | Put | Foreign Exchange Option | | 223.40680 | 228.863 | 16.24 | 0.3623 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.10 | Call | | | 623.91050 | 612.524 | 15.48 | 0.6165 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.10 | Put | | | 330.31050 | 335.324 | 15.48 | 0.3835 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.11 | Call | | | 618.50160 | 607.155 | 15.49 | 0.6131 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.11 | Put | | | 334.90160 | 339.955 | 15.49 | 0.3869 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.09 | Call | | | 629.35270 | 617.932 | 15.47 | 0.6199 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.09 | Put | | | 325.75270 | 330.732 | 15.47 | 0.3801 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.00 | Call | | | 558.00000 | 540.500 | | 1.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.00 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.01 | Call | | | 548.00000 | 530.500 | | 1.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.01 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 9.99 | Call | | | 568.00000 | 550.500 | | 1.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 9.99 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Call | | | 1,831.39840 | 1,827.442 | 15.34 | 0.8071 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Put | | | 253.29840 | 255.642 | 15.34 | 0.1929 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Call | | | 1,823.92400 | 1,819.951 | 15.34 | 0.8056 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Put | | | 255.82400 | 258.151 | 15.34 | 0.1944 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Call | | | 1,816.46690 | 1,812.476 | 15.34 | 0.8042 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Put | | | 258.36690 | 260.676 | 15.34 | 0.1958 | 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 | | | 3.51630 | | 3.50310 | | | 0.0000 | 16,790,332.50 | 4,775 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Future | | | 3.46770 | | 3.45430 | | | 0.0000 | 0.00 | 0 | 433 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Future | | | 3.41530 | | 3.40160 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Future | | | 3.36580 | | 3.34880 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Future | | | 3.40230 | | 3.36850 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 16,790,332.50 | 4,775 | 433 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.74 | Call | | | 2.76860 | 2.885 | 20.74 | 0.0525 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.74 | Put | | | 239.66860 | 226.585 | 20.74 | 0.9475 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.75 | Call | | | 2.53220 | 2.630 | 21.06 | 0.0479 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.75 | Put | | | 249.43220 | 236.330 | 21.06 | 0.9521 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.73 | Call | | | 3.03240 | 3.171 | 20.43 | 0.0577 | 0.00 | 0 | 0 |
| TRY / R | On | 18/12/2017 | Foreign Exchange Option | 3.73 | Put | | | 229.93240 | 216.870 | 20.43 | 0.9423 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.52 | Call | | | 76.55910 | 80.637 | 14.15 | 0.4358 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.52 | Put | | | 142.25910 | 132.937 | 14.15 | 0.5642 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.53 | Call | | | 72.87870 | 76.740 | 14.16 | 0.4211 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.53 | Put | | | 148.57870 | 139.040 | 14.16 | 0.5789 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.51 | Call | | | 80.38000 | 84.679 | 14.13 | 0.4507 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.51 | Put | | | 136.08000 | 126.979 | 14.13 | 0.5493 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Call | | | 55.43570 | 57.073 | 14.44 | 0.2727 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Put | | | 313.83570 | 301.773 | 14.44 | 0.7273 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Call | | | 53.46650 | 55.022 | 14.47 | 0.2647 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Put | | | 321.86650 | 309.722 | 14.47 | 0.7353 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Call | | | 57.47390 | 59.194 | 14.40 | 0.2808 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Put | | | 305.87390 | 293.894 | 14.40 | 0.7192 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Call | | | 0.00000 | 5.800 | | 1.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Put | | | 11.20000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Put | | | 21.20000 | 4.200 | | 1.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Call | | | 0.00000 | 15.800 | | 1.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Put | | | 1.20000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Call | | | 201.89830 | 216.148 | 16.17 | 0.4661 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Put | | | 363.39830 | 343.848 | 16.17 | 0.5339 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Call | | | 198.65610 | 212.697 | 16.20 | 0.4607 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Put | | | 370.15610 | 350.397 | 16.20 | 0.5393 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Call | | | 205.19230 | 219.654 | 16.15 | 0.4716 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Put | | | 356.69230 | 337.354 | 16.15 | 0.5284 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 16,790,332.50 | 4,775 | 433 |
| ZMW / R | On | 18/12/2017 | Foreign Exchange Future | | | 1.30820 | | 1.30860 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 19/03/2018 | Foreign Exchange Future | | | 1.29190 | | 1.29280 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.27020 | | 1.27150 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.25210 | | 1.25360 | | | 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 | | | | | | | | | | | | 684 589 258.20 | 53,146 | 1,790,456 |
| Total Options | | | | | | | | | | | | 38 578 303.19 | 122,853 | 4,675,308 |
| Grand Total: | | | | | | | | | | | | 723,167,561.39 | 175,999 | 6,465,764 |