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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/11/2016

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 28/11/2016 Foreign Exchange Future | | | 14.23800 | | 14.13550 | | | 0.0000 | 0.00 | 0 | 6,290 |
| \$ / R On 30/11/2016 Foreign Exchange Future | | | 14.24120 | | 14.14110 | | | 0.0000 | 0.00 | 0 | 78 |
| \$ / R On 05/12/2016 Foreign Exchange Future | | | 14.24910 | | 14.15480 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 06/12/2016 Foreign Exchange Future | | | 14.25220 | | 14.15750 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 09/12/2016 Foreign Exchange Future | | | 14.26170 | | 14.16570 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 12/12/2016 Foreign Exchange Future | | | 14.27110 | | 14.17380 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/12/2016 Foreign Exchange Future | | | 14.27420 | | 14.17650 | | | 0.0000 | 0.00 | 0 | 275 |
| \$ / R On 14/12/2016 Foreign Exchange Future | | | 14.27730 | | 14.17920 | | | 0.0000 | 0.00 | 0 | 251 |
| \$ / R On 15/12/2016 Foreign Exchange Future | | | 14.28050 | | 14.18200 | | | 0.0000 | 0.00 | 0 | 1,777 |
| \$ / R On 19/12/2016 Foreign Exchange Future | | | 14.29300 | | 14.19280 | | | 0.0000 | 773,865,899.00 | 54,143 | 412,128 |
| \$ / R On 21/12/2016 Foreign Exchange Future | | | 14.29930 | | 14.19830 | | | 0.0000 | 0.00 | 0 | 720 |
| \$ / R On 29/12/2016 Foreign Exchange Future | | | 14.32380 | | 14.22030 | | | 0.0000 | 0.00 | 0 | 790 |
| \$ / R On 04/01/2017 Foreign Exchange Future | | | 14.33910 | | 14.23820 | | | 0.0000 | 0.00 | 0 | 2,000 |
| \$ / R On 11/01/2017 Foreign Exchange Future | | | 14.35690 | | 14.25910 | | | 0.0000 | 0.00 | 0 | 50 |
| \$ / R On 13/01/2017 Foreign Exchange Future | | | 14.36200 | | 14.26510 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 17/01/2017 Foreign Exchange Future | | | 14.37210 | | 14.27700 | | | 0.0000 | 0.00 | 0 | 2,600 |
| \$ / R On 18/01/2017 Foreign Exchange Future | | | 14.37470 | | 14.28000 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 20/01/2017 Foreign Exchange Future | | | 14.37980 | | 14.28600 | | | 0.0000 | 0.00 | 0 | 169 |
| \$ / R On 23/01/2017 Foreign Exchange Future | | | 14.38740 | | 14.29490 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 25/01/2017 Foreign Exchange Future | | | 14.39250 | | 14.30090 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 27/01/2017 Foreign Exchange Future | | | 14.39760 | | 14.30640 | | | 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 | 31/01/2017 | Foreign Exchange Future | | | 14.40840 | | 14.31750 | | | 0.0000 | 0.00 | 0 | 3,189 |
| \$ / R | On | 17/02/2017 | Foreign Exchange Future | | | 14.46260 | | 14.36440 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/02/2017 | Foreign Exchange Future | | | 14.49440 | | 14.39200 | | | 0.0000 | 0.00 | 0 | 2,105 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 14.53260 | | 14.43080 | | | 0.0000 | 10,347,211.20 | 712 | 173,367 |
| \$ / R | On | 31/03/2017 | Foreign Exchange Future | | | 14.58090 | | 14.48060 | | | 0.0000 | 0.00 | 0 | 1,176 |
| \$ / R | On | 11/04/2017 | Foreign Exchange Future | | | 14.61050 | | 14.51100 | | | 0.0000 | 0.00 | 0 | 40 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Future | | | 14.61320 | | 14.51380 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Future | | | 14.61590 | | 14.51650 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 21/04/2017 | Foreign Exchange Future | | | 14.63740 | | 14.53870 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Future | | | 14.64810 | | 14.54970 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 14.79910 | | 14.70270 | | | 0.0000 | 1,183,928.00 | 80 | 158,225 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Future | | | 14.86460 | | 14.76720 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 21/07/2017 | Foreign Exchange Future | | | 14.89030 | | 14.79240 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 15.05930 | | 14.95730 | | | 0.0000 | 0.00 | 0 | 4,400 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Future | | | 15.16080 | | 15.05490 | | | 0.0000 | 0.00 | 0 | 334 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 15.32210 | | 15.21260 | | | 0.0000 | 0.00 | 0 | 670 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 15.58150 | | 15.47320 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 15.84090 | | 15.73390 | | | 0.0000 | 0.00 | 0 | 70 |
| Total \$ / R Future | | | | | | | | | | | | 785,397,038.20 | 54,935 | 770,984 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,335.50000 | 2,438.000 | 28.41 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Put | | | 0.00000 | 0.000 | 28.41 | 0.0000 | 0.00 | 0 | 250 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 13.50 | Call | | | 651.56990 | 749.850 | 29.03 | 0.9433 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 13.50 | Put | | | 16.06990 | 11.850 | 29.03 | 0.0567 | 0.00 | 0 | 150 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Call | | | 0.06230 | 0.196 | 80.05 | 0.0006 | 0.00 | 0 | 400 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Put | | | 5,264.56230 | 5,162.196 | 80.05 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2016 | Foreign Exchange Option | 13.61 | Call | | | 560.31320 | 650.998 | 24.47 | 0.9123 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2016 | Foreign Exchange Option | 13.61 | Put | | | 29.21320 | 19.798 | 24.47 | 0.0877 | 0.00 | 0 | 0 |
| \$ / R | On | 05/12/2016 | Foreign Exchange Option | 13.75 | Call | | | 478.58850 | 552.563 | 21.52 | 0.8247 | 0.00 | 0 | 15,000 |
| \$ / R | On | 05/12/2016 | Foreign Exchange Option | 13.75 | Put | | | 73.78850 | 53.463 | 21.52 | 0.1753 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2016 | Foreign Exchange Option | 13.60 | Call | | | 604.45560 | 681.772 | 20.50 | 0.8906 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2016 | Foreign Exchange Option | 13.60 | Put | | | 46.95560 | 29.572 | 20.50 | 0.1094 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2016 | Foreign Exchange Option | 14.00 | Call | | | 326.61670 | 377.471 | 21.60 | 0.6767 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2016 | Foreign Exchange Option | 14.00 | Put | | | 169.11670 | 125.271 | 21.60 | 0.3233 | 0.00 | 0 | 15,000 |
| \$ / R | On | 06/12/2016 | Foreign Exchange Option | 14.35 | Call | | | 170.55280 | 197.675 | 22.61 | 0.4448 | 0.00 | 0 | 7,000 |
| \$ / R | On | 06/12/2016 | Foreign Exchange Option | 14.35 | Put | | | 363.05280 | 295.475 | 22.61 | 0.5552 | 0.00 | 0 | 0 |
| \$ / R | On | 09/12/2016 | Foreign Exchange Option | 14.11 | Call | | | 294.53840 | 336.758 | 21.42 | 0.6029 | 0.00 | 0 | 0 |
| \$ / R | On | 09/12/2016 | Foreign Exchange Option | 14.11 | Put | | | 238.83840 | 185.058 | 21.42 | 0.3971 | 0.00 | 0 | 30,000 |
| \$ / R | On | 12/12/2016 | Foreign Exchange Option | 14.75 | Call | | | 105.94080 | 118.412 | 22.63 | 0.2697 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2016 | Foreign Exchange Option | 14.75 | Put | | | 682.14080 | 597.312 | 22.63 | 0.7303 | 0.00 | 0 | 5,000 |
| \$ / R | On | 13/12/2016 | Foreign Exchange Option | 14.37 | Call | | | 211.99040 | 239.563 | 21.30 | 0.4565 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2016 | Foreign Exchange Option | 14.37 | Put | | | 405.49040 | 335.363 | 21.30 | 0.5435 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Call | | | 1,546.83960 | 1,643.478 | 24.93 | 0.9806 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Put | | | 7.63960 | 6.178 | 24.93 | 0.0194 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Call | | | 1,537.02170 | 1,633.635 | 24.89 | 0.9801 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Put | | | 7.82170 | 6.335 | 24.89 | 0.0199 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Call | | | 1,527.20810 | 1,623.796 | 24.85 | 0.9797 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Put | | | 8.00810 | 6.496 | 24.85 | 0.0203 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2016 | Foreign Exchange Option | 13.95 | Call | | | 440.86330 | 492.822 | 21.63 | 0.6799 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2016 | Foreign Exchange Option | 13.95 | Put | | | 208.86330 | 162.322 | 21.63 | 0.3201 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.51 | Put | | | 535.07380 | 457.330 | 22.03 | 0.5897 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.60 | Call | | | 191.98080 | 211.200 | 22.31 | 0.3718 | 0.00 | 0 | 20,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.60 | Put | | | 599.18080 | 518.200 | 22.31 | 0.6282 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.63 | Call | | | 183.99150 | 202.210 | 22.40 | 0.3594 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.63 | Put | | | 621.19150 | 539.210 | 22.40 | 0.6406 | 0.00 | 0 | 5,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.66 | Call | | | 176.30800 | 193.565 | 22.49 | 0.3474 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.66 | Put | | | 643.50800 | 560.565 | 22.49 | 0.6526 | 0.00 | 0 | 20,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.69 | Call | | | 168.92110 | 185.256 | 22.58 | 0.3356 | 0.00 | 0 | 7,150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.69 | Put | | | 666.12110 | 582.256 | 22.58 | 0.6644 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.70 | Call | | | 166.52320 | 182.558 | 22.61 | 0.3318 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.70 | Put | | | 673.72320 | 589.558 | 22.61 | 0.6682 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.80 | Call | | | 144.22990 | 157.492 | 22.92 | 0.2948 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.80 | Put | | | 751.42990 | 664.492 | 22.92 | 0.7052 | 0.00 | 0 | 56,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.82 | Call | | | 140.12160 | 152.877 | 22.98 | 0.2878 | 0.00 | 0 | 8,756 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.82 | Put | | | 767.32160 | 679.877 | 22.98 | 0.7122 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.86 | Call | | | 132.23630 | 144.021 | 23.10 | 0.2742 | 0.00 | 0 | 800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.86 | Put | | | 799.43630 | 711.021 | 23.10 | 0.7258 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.91 | Call | | | 122.91940 | 133.625 | 23.25 | 0.2579 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.91 | Put | | | 840.11940 | 750.625 | 23.25 | 0.7421 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.98 | Call | | | 110.64130 | 120.257 | 23.47 | 0.2363 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.98 | Put | | | 897.84130 | 807.257 | 23.47 | 0.7637 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Call | | | 107.35100 | 116.678 | 23.53 | 0.2304 | 0.00 | 0 | 88,249 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Put | | | 914.55100 | 823.678 | 23.53 | 0.7696 | 0.00 | 0 | 29,368 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.10 | Call | | | 92.23680 | 99.845 | 23.79 | 0.2024 | 0.00 | 0 | 1,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.10 | Put | | | 999.43680 | 906.845 | 23.79 | 0.7976 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.20 | Call | | | 79.16450 | 85.320 | 24.06 | 0.1772 | 426,599.00 | 5,000 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.20 | Put | | | 1,086.36450 | 992.320 | 24.06 | 0.8228 | 0.00 | 0 | 6,985 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.21 | Call | | | 77.96000 | 83.983 | 24.09 | 0.1749 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.21 | Put | | | 1,095.16000 | 1,000.983 | 24.09 | 0.8251 | 0.00 | 0 | 3,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.28 | Call | | | 70.00890 | 75.175 | 24.27 | 0.1591 | 375,873.50 | 5,000 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.28 | Put | | | 1,157.20890 | 1,062.175 | 24.27 | 0.8409 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.40 | Call | | | 58.17580 | 62.109 | 24.59 | 0.1349 | 0.00 | 0 | 26,053 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.40 | Put | | | 1,265.37580 | 1,169.109 | 24.59 | 0.8651 | 0.00 | 0 | 31,590 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.48 | Call | | | 51.40120 | 54.656 | 24.81 | 0.1206 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.48 | Put | | | 1,338.60120 | 1,241.656 | 24.81 | 0.8794 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.50 | Call | | | 49.83260 | 52.934 | 24.86 | 0.1173 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.50 | Put | | | 1,357.03260 | 1,259.934 | 24.86 | 0.8827 | 0.00 | 0 | 69,895 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.57 | Call | | | 44.70870 | 47.320 | 25.04 | 0.1062 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.57 | Put | | | 1,421.90870 | 1,324.320 | 25.04 | 0.8938 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.68 | Call | | | 37.79410 | 39.665 | 25.34 | 0.0908 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.68 | Put | | | 1,524.99410 | 1,426.665 | 25.34 | 0.9092 | 0.00 | 0 | 63,513 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.80 | Call | | | 31.51520 | 32.701 | 25.65 | 0.0764 | 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 | 19/12/2016 | Foreign Exchange Option | 15.80 | Put | | | 1,638.71520 | 1,539.701 | 25.65 | 0.9236 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.81 | Call | | | 31.04250 | 32.177 | 25.68 | 0.0753 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.81 | Put | | | 1,648.24250 | 1,549.177 | 25.68 | 0.9247 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.85 | Call | | | 29.22400 | 30.165 | 25.78 | 0.0710 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.85 | Put | | | 1,686.42400 | 1,587.165 | 25.78 | 0.9290 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.86 | Call | | | 28.78710 | 29.682 | 25.81 | 0.0700 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.86 | Put | | | 1,695.98710 | 1,596.682 | 25.81 | 0.9300 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.00 | Call | | | 23.32790 | 23.685 | 26.17 | 0.0570 | 0.00 | 0 | 52,443 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.00 | Put | | | 1,830.52790 | 1,730.685 | 26.17 | 0.9430 | 0.00 | 0 | 32,950 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.11 | Call | | | 19.79900 | 19.847 | 26.46 | 0.0485 | 0.00 | 0 | 7,150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.11 | Put | | | 1,936.99900 | 1,836.847 | 26.46 | 0.9515 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.20 | Call | | | 17.32800 | 17.183 | 26.69 | 0.0425 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.20 | Put | | | 2,024.52800 | 1,924.183 | 26.69 | 0.9575 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.31 | Call | | | 14.74090 | 14.419 | 26.98 | 0.0361 | 0.00 | 0 | 11,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.31 | Put | | | 2,131.94090 | 2,031.419 | 26.98 | 0.9639 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Call | | | 12.92830 | 12.501 | 27.21 | 0.0317 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Put | | | 2,220.12830 | 2,119.501 | 27.21 | 0.9683 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.47 | Call | | | 11.68270 | 11.193 | 27.39 | 0.0286 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.47 | Put | | | 2,288.88270 | 2,188.193 | 27.39 | 0.9714 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.53 | Call | | | 10.71660 | 10.186 | 27.55 | 0.0261 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.53 | Put | | | 2,347.91660 | 2,247.186 | 27.55 | 0.9739 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.55 | Call | | | 10.41360 | 9.871 | 27.60 | 0.0254 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.55 | Put | | | 2,367.61360 | 2,266.871 | 27.60 | 0.9746 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Call | | | 8.53460 | 7.936 | 27.97 | 0.0207 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Put | | | 2,505.73460 | 2,404.936 | 27.97 | 0.9793 | 0.00 | 0 | 3,300 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Call | | | 7.73500 | 7.123 | 28.15 | 0.0187 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Put | | | 2,574.93500 | 2,474.123 | 28.15 | 0.9813 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.77 | Call | | | 7.62750 | 7.014 | 28.17 | 0.0184 | 0.00 | 0 | 16,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.77 | Put | | | 2,584.82750 | 2,484.014 | 28.17 | 0.9816 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.83 | Call | | | 7.01560 | 6.397 | 28.33 | 0.0169 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.83 | Put | | | 2,644.21560 | 2,543.397 | 28.33 | 0.9831 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.91 | Call | | | 6.28120 | 5.661 | 28.54 | 0.0150 | 0.00 | 0 | 20,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.91 | Put | | | 2,723.48120 | 2,622.661 | 28.54 | 0.9850 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.95 | Call | | | 5.94560 | 5.328 | 28.64 | 0.0142 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.95 | Put | | | 2,763.14560 | 2,662.328 | 28.64 | 0.9858 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.96 | Call | | | 5.86490 | 5.248 | 28.67 | 0.0140 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.96 | Put | | | 2,773.06490 | 2,672.248 | 28.67 | 0.9860 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Call | | | 5.55340 | 4.940 | 28.77 | 0.0132 | 0.00 | 0 | 51,333 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Put | | | 2,812.75340 | 2,711.940 | 28.77 | 0.9868 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.39 | Call | | | 4.61020 | 3.664 | 30.79 | 0.0095 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.39 | Put | | | 3,201.81020 | 3,100.664 | 30.79 | 0.9905 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.50 | Call | | | 4.46690 | 3.561 | 31.53 | 0.0091 | 0.00 | 0 | 63,513 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.50 | Put | | | 3,311.66690 | 3,210.561 | 31.53 | 0.9909 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.51 | Call | | | 4.45480 | 3.552 | 31.60 | 0.0090 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.51 | Put | | | 3,321.65480 | 3,220.552 | 31.60 | 0.9910 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.66 | Call | | | 4.28880 | 3.434 | 32.62 | 0.0085 | 0.00 | 0 | 15,100 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.66 | Put | | | 3,471.48880 | 3,370.434 | 32.62 | 0.9915 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.69 | Call | | | 4.25900 | 3.413 | 32.82 | 0.0084 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.69 | Put | | | 3,501.45900 | 3,400.413 | 32.82 | 0.9916 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.72 | Call | | | 4.23020 | 3.393 | 33.02 | 0.0083 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.72 | Put | | | 3,531.43020 | 3,430.393 | 33.02 | 0.9917 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.00 | Call | | | 4.00650 | 3.241 | 34.92 | 0.0076 | 0.00 | 0 | 1,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.00 | Put | | | 3,811.20650 | 3,710.241 | 34.92 | 0.9924 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.03 | Call | | | 3.98690 | 3.228 | 35.12 | 0.0075 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.03 | Put | | | 3,841.18690 | 3,740.228 | 35.12 | 0.9925 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.06 | Call | | | 3.96790 | 3.216 | 35.33 | 0.0075 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.06 | Put | | | 3,871.16790 | 3,770.216 | 35.33 | 0.9925 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.10 | Call | | | 3.94380 | 3.201 | 35.60 | 0.0074 | 0.00 | 0 | 23,489 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.10 | Put | | | 3,911.14380 | 3,810.200 | 35.60 | 0.9926 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.12 | Call | | | 3.93220 | 3.193 | 35.73 | 0.0073 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.12 | Put | | | 3,931.13220 | 3,830.193 | 35.73 | 0.9927 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Call | | | 3.79600 | 3.111 | 37.70 | 0.0068 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Put | | | 4,220.99600 | 4,120.112 | 37.70 | 0.9932 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.45 | Call | | | 3.78150 | 3.104 | 37.97 | 0.0068 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.45 | Put | | | 4,260.98150 | 4,160.104 | 37.97 | 0.9932 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.89 | Call | | | 1.89480 | 1.932 | 38.99 | 0.0043 | 0.00 | 0 | 17,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.89 | Put | | | 4,699.09480 | 4,598.932 | 38.99 | 0.9957 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.98 | Call | | | 1.63990 | 1.668 | 38.99 | 0.0038 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.98 | Put | | | 4,788.83990 | 4,688.668 | 38.99 | 0.9962 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.00 | Call | | | 1.58780 | 1.614 | 38.99 | 0.0036 | 0.00 | 0 | 2,310 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.00 | Put | | | 4,808.78780 | 4,708.614 | 38.99 | 0.9964 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.15 | Call | | | 1.24460 | 1.259 | 38.99 | 0.0029 | 0.00 | 0 | 26,053 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.15 | Put | | | 4,958.44460 | 4,858.259 | 38.99 | 0.9971 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.25 | Call | | | 1.05640 | 1.065 | 38.99 | 0.0025 | 0.00 | 0 | 10,303 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.25 | Put | | | 5,058.25640 | 4,958.065 | 38.99 | 0.9975 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.70 | Call | | | 0.49760 | 0.494 | 38.99 | 0.0012 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.70 | Put | | | 5,507.69760 | 5,407.494 | 38.99 | 0.9988 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Call | | | 0.45700 | 0.453 | 38.99 | 0.0011 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Put | | | 5,557.65700 | 5,457.453 | 38.99 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Call | | | 0.41250 | 0.408 | 38.99 | 0.0010 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Put | | | 5,617.61250 | 5,517.408 | 38.99 | 0.9990 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.95 | Call | | | 0.32420 | 0.319 | 38.99 | 0.0008 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.95 | Put | | | 5,757.52420 | 5,657.319 | 38.99 | 0.9992 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.08 | Call | | | 0.25870 | 0.254 | 38.99 | 0.0007 | 0.00 | 0 | 750 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.08 | Put | | | 5,887.45870 | 5,787.253 | 38.99 | 0.9993 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.16 | Call | | | 0.22500 | 0.220 | 38.99 | 0.0006 | 0.00 | 0 | 3,300 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.16 | Put | | | 5,967.42500 | 5,867.220 | 38.99 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.30 | Call | | | 0.17590 | 0.171 | 38.99 | 0.0005 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.30 | Put | | | 6,107.37590 | 6,007.171 | 38.99 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.36 | Call | | | 0.15820 | 0.153 | 38.99 | 0.0004 | 0.00 | 0 | 368 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.36 | Put | | | 6,167.35820 | 6,067.153 | 38.99 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Call | | | 0.07180 | 0.068 | 38.99 | 0.0002 | 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 | 19/12/2016 | Foreign Exchange Option | 20.80 | Put | | 6,607.27180 | 6,507.068 | 38.99 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.90 | Call | | 0.05980 | 0.057 | 38.99 | 0.0002 | 0.00 | 0 | 32,200 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.90 | Put | | 6,707.25980 | 6,607.057 | 38.99 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.00 | Call | | 0.04980 | 0.047 | 38.99 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.00 | Put | | 6,807.24980 | 6,707.047 | 38.99 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.24 | Call | | 0.03200 | 0.030 | 38.99 | 0.0001 | 0.00 | 0 | 5,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.24 | Put | | 7,047.23200 | 6,947.030 | 38.99 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.30 | Call | | 0.02860 | 0.027 | 38.99 | 0.0001 | 0.00 | 0 | 69,895 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.30 | Put | | 7,107.22860 | 7,007.027 | 38.99 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Call | | 0.00100 | 0.001 | 38.99 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Put | | 8,817.20100 | 8,717.001 | 38.99 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Call | | 0.00000 | 0.000 | 38.99 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Put | | 12,747.20000 | 12,647.000 | 38.99 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 0.20 | Call | | 13,992.80000 | 14,093.000 | 35.69 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 0.20 | Put | | 0.00000 | 0.000 | 35.69 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Call | | 2,395.31290 | 2,494.675 | 28.17 | 0.9952 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Put | | 2.51290 | 1.676 | 28.17 | 0.0048 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 12.50 | Call | | 1,700.22150 | 1,798.460 | 23.88 | 0.9836 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 12.50 | Put | | 7.42150 | 5.460 | 23.88 | 0.0164 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 12.59 | Call | | 1,611.40780 | 1,709.405 | 23.33 | 0.9807 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 12.59 | Put | | 8.60780 | 6.405 | 23.33 | 0.0193 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 12.75 | Call | | 1,454.07300 | 1,551.550 | 22.35 | 0.9741 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 12.75 | Put | | 11.27300 | 8.550 | 22.35 | 0.0259 | 0.00 | 0 | 25,850 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.00 | Call | | 1,214.97880 | 1,308.923 | 21.47 | 0.9539 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.00 | Put | | 22.17880 | 15.923 | 21.47 | 0.0461 | 0.00 | 0 | 166,585 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.22 | Call | | 1,013.10310 | 1,102.138 | 21.07 | 0.9215 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.22 | Put | | 40.30310 | 29.138 | 21.07 | 0.0785 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | 950.99330 | 1,037.983 | 20.95 | 0.9081 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | 48.19330 | 34.983 | 20.95 | 0.0919 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | 942.21860 | 1,028.895 | 20.93 | 0.9061 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | 49.41860 | 35.895 | 20.93 | 0.0939 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | 933.46950 | 1,019.828 | 20.91 | 0.9040 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | 50.66950 | 36.828 | 20.91 | 0.0960 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.34 | Call | | 907.37890 | 992.752 | 20.86 | 0.8975 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.34 | Put | | 54.57890 | 39.752 | 20.86 | 0.1025 | 0.00 | 0 | 7,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.35 | Call | | 898.73610 | 983.770 | 20.84 | 0.8952 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.35 | Put | | 55.93610 | 40.770 | 20.84 | 0.1048 | 0.00 | 0 | 4,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.40 | Call | | 855.94210 | 939.198 | 20.75 | 0.8835 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.40 | Put | | 63.14210 | 46.198 | 20.75 | 0.1165 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.48 | Call | | 789.02660 | 869.154 | 20.61 | 0.8626 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.48 | Put | | 76.22660 | 56.154 | 20.61 | 0.1374 | 0.00 | 0 | 9,347 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Call | | 772.61750 | 851.907 | 20.58 | 0.8570 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Put | | 79.81750 | 58.907 | 20.58 | 0.1430 | 0.00 | 0 | 37,386 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.65 | Call | | 658.91300 | 728.033 | 20.47 | 0.8078 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.65 | Put | | 116.11300 | 85.033 | 20.47 | 0.1922 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.70 | Call | | 623.20750 | 689.678 | 20.54 | 0.7882 | 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 | 19/12/2016 | Foreign Exchange Option | 13.70 | Put | | | 130.40750 | 96.678 | 20.54 | 0.2118 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.75 | Call | | | 588.65460 | 652.413 | 20.61 | 0.7678 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.75 | Put | | | 145.85460 | 109.413 | 20.61 | 0.2322 | 0.00 | 0 | 12,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.77 | Call | | | 575.16250 | 637.822 | 20.64 | 0.7594 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.77 | Put | | | 152.36250 | 114.822 | 20.64 | 0.2406 | 0.00 | 0 | 19,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.85 | Call | | | 523.10520 | 581.307 | 20.75 | 0.7244 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.85 | Put | | | 180.30520 | 138.307 | 20.75 | 0.2756 | 0.00 | 0 | 20,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.90 | Call | | | 492.14510 | 547.531 | 20.82 | 0.7017 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.90 | Put | | | 199.34510 | 154.531 | 20.82 | 0.2983 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.00 | Call | | | 433.90670 | 483.652 | 20.97 | 0.6547 | 0.00 | 0 | 23,025 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.00 | Put | | | 241.10670 | 190.652 | 20.97 | 0.3453 | 0.00 | 0 | 88,710 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.05 | Call | | | 406.63440 | 453.583 | 21.04 | 0.6306 | 0.00 | 0 | 300 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.05 | Put | | | 263.83440 | 210.583 | 21.04 | 0.3694 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.08 | Call | | | 390.86030 | 436.146 | 21.08 | 0.6160 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.08 | Put | | | 278.06030 | 223.146 | 21.08 | 0.3840 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.09 | Call | | | 385.70130 | 430.434 | 21.09 | 0.6111 | 0.00 | 0 | 1,200 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.09 | Put | | | 282.90130 | 227.434 | 21.09 | 0.3889 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.10 | Call | | | 380.58950 | 424.773 | 21.11 | 0.6062 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.10 | Put | | | 287.78950 | 231.773 | 21.11 | 0.3938 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.12 | Call | | | 370.51360 | 413.603 | 21.14 | 0.5964 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.12 | Put | | | 297.71360 | 240.603 | 21.14 | 0.4036 | 0.00 | 0 | 800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.14 | Call | | | 360.63210 | 402.634 | 21.17 | 0.5866 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.14 | Put | | | 307.83210 | 249.634 | 21.17 | 0.4134 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.15 | Call | | | 355.76310 | 397.226 | 21.18 | 0.5817 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.15 | Put | | | 312.96310 | 254.226 | 21.18 | 0.4183 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.18 | Call | | | 341.44650 | 381.303 | 21.22 | 0.5669 | 0.00 | 0 | 4,200 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.18 | Put | | | 328.64650 | 268.303 | 21.22 | 0.4331 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.20 | Call | | | 332.14110 | 370.940 | 21.25 | 0.5570 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.20 | Put | | | 339.34110 | 277.940 | 21.25 | 0.4430 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.23 | Call | | | 319.21900 | 355.768 | 21.29 | 0.5423 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.23 | Put | | | 356.41900 | 292.768 | 21.29 | 0.4577 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.25 | Call | | | 310.83880 | 345.905 | 21.32 | 0.5324 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.25 | Put | | | 368.03880 | 302.905 | 21.32 | 0.4676 | 3,029,050.00 | 10,000 | 2,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.30 | Call | | | 290.69510 | 322.112 | 21.39 | 0.5080 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.30 | Put | | | 397.89510 | 329.112 | 21.39 | 0.4920 | 0.00 | 0 | 3,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.33 | Call | | | 279.14840 | 309.167 | 21.48 | 0.4935 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.33 | Put | | | 416.34840 | 346.167 | 21.48 | 0.5065 | 3,461,671.00 | 10,000 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.34 | Call | | | 275.38780 | 304.949 | 21.51 | 0.4886 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.34 | Put | | | 422.58780 | 351.949 | 21.51 | 0.5114 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.39 | Call | | | 257.23450 | 284.571 | 21.67 | 0.4649 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.39 | Put | | | 454.43450 | 381.571 | 21.67 | 0.5351 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.40 | Call | | | 253.73090 | 280.636 | 21.70 | 0.4602 | 0.00 | 0 | 26,120 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.40 | Put | | | 460.93090 | 387.636 | 21.70 | 0.5398 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.45 | Call | | | 236.83220 | 261.650 | 21.85 | 0.4372 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.45 | Put | | | 494.03220 | 418.649 | 21.85 | 0.5628 | 0.00 | 0 | 20,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.50 | Call | | | 220.93670 | 243.775 | 22.00 | 0.4147 | 0.00 | 0 | 1,200 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.50 | Put | | 528.13670 | 450.775 | 22.00 | 0.5853 | 0.00 | 0 | 32,849 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.51 | Call | | 217.87380 | 240.330 | 22.03 | 0.4103 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2016 | Foreign Exchange Option | 14.21 | Call | | 341.38420 | 379.642 | 21.15 | 0.5542 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2016 | Foreign Exchange Option | 14.21 | Put | | 353.08420 | 290.342 | 21.15 | 0.4458 | 0.00 | 0 | 0 |
| \$ / R | On | 29/12/2016 | Foreign Exchange Option | 14.46 | Call | | 286.51140 | 315.644 | 21.07 | 0.4562 | 0.00 | 0 | 0 |
| \$ / R | On | 29/12/2016 | Foreign Exchange Option | 14.46 | Put | | 526.21140 | 451.844 | 21.07 | 0.5438 | 0.00 | 0 | 0 |
| \$ / R | On | 04/01/2017 | Foreign Exchange Option | 14.10 | Call | | 469.64920 | 517.917 | 20.10 | 0.6105 | 0.00 | 0 | 0 |
| \$ / R | On | 04/01/2017 | Foreign Exchange Option | 14.10 | Put | | 331.44920 | 278.817 | 20.10 | 0.3895 | 0.00 | 0 | 0 |
| \$ / R | On | 11/01/2017 | Foreign Exchange Option | 13.70 | Call | | 744.22570 | 809.356 | 19.39 | 0.7564 | 0.00 | 0 | 0 |
| \$ / R | On | 11/01/2017 | Foreign Exchange Option | 13.70 | Put | | 185.12570 | 152.456 | 19.39 | 0.2436 | 0.00 | 0 | 0 |
| \$ / R | On | 13/01/2017 | Foreign Exchange Option | 13.95 | Call | | 600.02640 | 654.611 | 19.74 | 0.6669 | 0.00 | 0 | 0 |
| \$ / R | On | 13/01/2017 | Foreign Exchange Option | 13.95 | Put | | 284.92640 | 242.611 | 19.74 | 0.3331 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/01/2017 | Foreign Exchange Option | 16.17 | Call | | 59.26220 | 64.212 | 24.50 | 0.1058 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/01/2017 | Foreign Exchange Option | 16.17 | Put | | 1,964.16220 | 1,872.212 | 24.50 | 0.8942 | 0.00 | 0 | 0 |
| \$ / R | On | 17/01/2017 | Foreign Exchange Option | 14.23 | Call | | 472.69060 | 515.330 | 19.90 | 0.5664 | 0.00 | 0 | 0 |
| \$ / R | On | 17/01/2017 | Foreign Exchange Option | 14.23 | Put | | 425.69060 | 373.230 | 19.90 | 0.4336 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2017 | Foreign Exchange Option | 14.28 | Call | | 455.31870 | 496.056 | 19.98 | 0.5492 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/01/2017 | Foreign Exchange Option | 14.28 | Put | | 455.31870 | 401.356 | 19.98 | 0.4508 | 0.00 | 0 | 0 |
| \$ / R | On | 20/01/2017 | Foreign Exchange Option | 13.71 | Call | | 782.37470 | 844.912 | 19.24 | 0.7455 | 0.00 | 0 | 0 |
| \$ / R | On | 20/01/2017 | Foreign Exchange Option | 13.71 | Put | | 206.37470 | 175.112 | 19.24 | 0.2545 | 0.00 | 0 | 0 |
| \$ / R | On | 23/01/2017 | Foreign Exchange Option | 14.06 | Call | | 586.84740 | 636.154 | 19.57 | 0.6285 | 0.00 | 0 | 0 |
| \$ / R | On | 23/01/2017 | Foreign Exchange Option | 14.06 | Put | | 351.94740 | 308.754 | 19.57 | 0.3715 | 0.00 | 0 | 0 |
| \$ / R | On | 25/01/2017 | Foreign Exchange Option | 14.10 | Call | | 578.13410 | 625.090 | 19.67 | 0.6149 | 0.00 | 0 | 0 |
| \$ / R | On | 25/01/2017 | Foreign Exchange Option | 14.10 | Put | | 377.23410 | 332.590 | 19.67 | 0.3851 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/01/2017 | Foreign Exchange Option | 15.89 | Call | | 111.60110 | 119.145 | 23.46 | 0.1668 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/01/2017 | Foreign Exchange Option | 15.89 | Put | | 1,700.70110 | 1,616.645 | 23.46 | 0.8332 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2017 | Foreign Exchange Option | 13.80 | Call | | 760.68440 | 817.478 | 19.30 | 0.7126 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2017 | Foreign Exchange Option | 13.80 | Put | | 254.28440 | 219.878 | 19.30 | 0.2874 | 0.00 | 0 | 1,000 |
| \$ / R | On | 27/01/2017 | Foreign Exchange Option | 14.41 | Call | | 447.58770 | 481.732 | 20.13 | 0.5129 | 0.00 | 0 | 1,000 |
| \$ / R | On | 27/01/2017 | Foreign Exchange Option | 14.41 | Put | | 551.18770 | 494.132 | 20.13 | 0.4871 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 15.07 | Call | | 262.12550 | 279.671 | 21.45 | 0.3319 | 0.00 | 0 | 210 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 15.07 | Put | | 1,014.62550 | 941.271 | 21.45 | 0.6681 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 13.98 | Call | | 673.35100 | 723.181 | 19.45 | 0.6551 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 13.98 | Put | | 335.85100 | 294.781 | 19.45 | 0.3449 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 14.15 | Call | | 583.26880 | 627.356 | 19.68 | 0.6004 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 14.15 | Put | | 415.76880 | 368.956 | 19.68 | 0.3996 | 0.00 | 0 | 210 |
| \$ / R | On | 17/02/2017 | Foreign Exchange Option | 14.32 | Call | | 587.44810 | 628.417 | 19.89 | 0.5600 | 0.00 | 0 | 0 |
| \$ / R | On | 17/02/2017 | Foreign Exchange Option | 14.32 | Put | | 543.04810 | 485.817 | 19.89 | 0.4400 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/02/2017 | Foreign Exchange Option | 15.03 | Call | | 341.97440 | 363.197 | 21.20 | 0.3735 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/02/2017 | Foreign Exchange Option | 15.03 | Put | | 1,007.57440 | 930.597 | 21.20 | 0.6265 | 0.00 | 0 | 0 |
| \$ / R | On | 27/02/2017 | Foreign Exchange Option | 13.74 | Call | | 942.68310 | 1,006.681 | 19.02 | 0.7247 | 0.00 | 0 | 0 |
| \$ / R | On | 27/02/2017 | Foreign Exchange Option | 13.74 | Put | | 290.68310 | 252.280 | 19.02 | 0.2753 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.75 | Call | | 997.68680 | 1,061.552 | 19.05 | 0.7196 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.75 | Put | | 316.88680 | 278.952 | 19.05 | 0.2804 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.40 | Call | | 656.33480 | 698.109 | 19.88 | 0.5551 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.40 | Put | | 625.53480 | 565.509 | 19.88 | 0.4449 | 0.00 | 0 | 45,132 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.50 | Call | | | 1,166.06080 | 1,237.293 | 18.93 | 0.7767 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.50 | Put | | | 235.26080 | 204.693 | 18.93 | 0.2233 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.70 | Call | | | 1,030.06920 | 1,095.444 | 19.02 | 0.7314 | 0.00 | 0 | 1,603 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.70 | Put | | | 299.26920 | 262.844 | 19.02 | 0.2686 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.00 | Call | | | 440.96580 | 466.819 | 20.88 | 0.4134 | 0.00 | 0 | 500 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.00 | Put | | | 1,010.16580 | 934.219 | 20.88 | 0.5866 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.10 | Call | | | 799.59610 | 850.814 | 19.47 | 0.6316 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.10 | Put | | | 468.79610 | 418.214 | 19.47 | 0.3684 | 0.00 | 0 | 46,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.30 | Call | | | 701.46430 | 746.321 | 19.75 | 0.5804 | 0.00 | 0 | 200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.30 | Put | | | 570.66430 | 513.721 | 19.75 | 0.4196 | 0.00 | 0 | 30,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Call | | | 350.09880 | 368.886 | 21.51 | 0.3430 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Put | | | 1,269.29880 | 1,186.286 | 21.51 | 0.6570 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.50 | Call | | | 614.23680 | 652.511 | 20.02 | 0.5300 | 0.00 | 0 | 750 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.50 | Put | | | 683.43680 | 619.911 | 20.02 | 0.4700 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.65 | Call | | | 556.39940 | 590.177 | 20.26 | 0.4933 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.65 | Put | | | 775.59940 | 707.577 | 20.26 | 0.5067 | 0.00 | 0 | 100 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.70 | Call | | | 279.13740 | 292.912 | 22.18 | 0.2831 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.70 | Put | | | 1,548.33740 | 1,460.312 | 22.18 | 0.7169 | 0.00 | 0 | 6,370 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.23 | Call | | | 378.64640 | 399.758 | 21.29 | 0.3660 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.23 | Put | | | 1,177.84640 | 1,097.158 | 21.29 | 0.6340 | 0.00 | 0 | 90 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Call | | | 352.39040 | 371.338 | 21.49 | 0.3448 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Put | | | 1,261.59040 | 1,178.738 | 21.49 | 0.6552 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.22 | Call | | | 198.57090 | 207.841 | 23.11 | 0.2111 | 0.00 | 0 | 45,132 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.22 | Put | | | 1,987.77090 | 1,895.241 | 23.11 | 0.7889 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Call | | | 347.82290 | 366.448 | 21.53 | 0.3411 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Put | | | 1,277.02290 | 1,193.848 | 21.53 | 0.6589 | 0.00 | 0 | 7,160 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.48 | Call | | | 321.71370 | 338.488 | 21.76 | 0.3196 | 0.00 | 0 | 30,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.48 | Put | | | 1,370.91370 | 1,285.888 | 21.76 | 0.6804 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | | 119.79500 | 124.273 | 24.35 | 0.1343 | 0.00 | 0 | 18,186 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | | 2,688.99500 | 2,591.673 | 24.35 | 0.8657 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.74 | Call | | | 272.07440 | 285.353 | 22.26 | 0.2769 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.74 | Put | | | 1,581.27440 | 1,492.754 | 22.26 | 0.7231 | 0.00 | 0 | 3,200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.80 | Call | | | 261.84110 | 274.406 | 22.37 | 0.2678 | 0.00 | 0 | 180 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.80 | Put | | | 1,631.04110 | 1,541.806 | 22.37 | 0.7322 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.44 | Call | | | 58.45800 | 59.447 | 27.40 | 0.0658 | 0.00 | 0 | 7,160 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.44 | Put | | | 4,067.65800 | 3,966.847 | 27.40 | 0.9342 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.50 | Call | | | 165.19350 | 172.378 | 23.55 | 0.1795 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.50 | Put | | | 2,234.39350 | 2,139.778 | 23.55 | 0.8205 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Call | | | 140.49200 | 146.180 | 23.95 | 0.1552 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Put | | | 2,459.69200 | 2,363.580 | 23.95 | 0.8448 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.24 | Call | | | 6.54610 | 6.885 | 28.49 | 0.0094 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.24 | Put | | | 6,815.74610 | 6,714.285 | 28.49 | 0.9906 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.31 | Call | | | 98.70880 | 102.008 | 24.84 | 0.1123 | 0.00 | 0 | 46,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.31 | Put | | | 2,977.90880 | 2,879.408 | 24.84 | 0.8877 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.43 | Call | | | 58.69860 | 59.693 | 27.38 | 0.0661 | 0.00 | 0 | 90 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.43 | Put | | | 4,057.89860 | 3,957.093 | 27.38 | 0.9339 | 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 | 13/03/2017 | Foreign Exchange Option | 21.42 | Call | | 5.57840 | 5.862 | 28.49 | 0.0082 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Put | | 6,994.77840 | 6,893.262 | 28.49 | 0.9918 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.00 | Call | | 43.27190 | 45.850 | 28.49 | 0.0510 | 0.00 | 0 | 6,370 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.00 | Put | | 4,612.47190 | 4,513.250 | 28.49 | 0.9490 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.38 | Call | | 31.87290 | 33.747 | 28.49 | 0.0390 | 0.00 | 0 | 3,200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.38 | Put | | 4,981.07290 | 4,881.147 | 28.49 | 0.9610 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.20 | Call | | 2,269.95970 | 2,365.549 | 19.81 | 0.9518 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.20 | Put | | 39.15970 | 32.948 | 19.81 | 0.0482 | 0.00 | 0 | 250 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.50 | Call | | 1,991.22470 | 2,084.157 | 19.46 | 0.9284 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.50 | Put | | 60.42470 | 51.557 | 19.46 | 0.0716 | 0.00 | 0 | 1,500 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.00 | Call | | 1,548.34900 | 1,635.028 | 18.87 | 0.8702 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.00 | Put | | 117.54900 | 102.428 | 18.87 | 0.1298 | 0.00 | 0 | 91,132 |
| \$ / R | On | 31/03/2017 | Foreign Exchange Option | 14.62 | Call | | 640.93040 | 676.618 | 20.19 | 0.5149 | 0.00 | 0 | 0 |
| \$ / R | On | 31/03/2017 | Foreign Exchange Option | 14.62 | Put | | 780.33040 | 715.718 | 20.19 | 0.4851 | 0.00 | 0 | 0 |
| \$ / R | On | 11/04/2017 | Foreign Exchange Option | 13.94 | Call | | 1,007.60580 | 1,063.271 | 19.24 | 0.6754 | 0.00 | 0 | 0 |
| \$ / R | On | 11/04/2017 | Foreign Exchange Option | 13.94 | Put | | 436.60580 | 392.772 | 19.24 | 0.3246 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 17.02 | Call | | 176.15520 | 182.351 | 23.86 | 0.1690 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 17.02 | Put | | 2,682.35520 | 2,589.151 | 23.86 | 0.8310 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.95 | Call | | 1,006.17210 | 1,061.596 | 19.26 | 0.6733 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.95 | Put | | 442.37210 | 398.396 | 19.26 | 0.3267 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Option | 13.94 | Call | | 1,016.24600 | 1,071.936 | 19.26 | 0.6756 | 0.00 | 0 | 0 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Option | 13.94 | Put | | 439.74600 | 396.036 | 19.26 | 0.3244 | 0.00 | 0 | 0 |
| \$ / R | On | 21/04/2017 | Foreign Exchange Option | 14.31 | Call | | 856.50130 | 901.471 | 19.69 | 0.5959 | 0.00 | 0 | 0 |
| \$ / R | On | 21/04/2017 | Foreign Exchange Option | 14.31 | Put | | 627.80130 | 574.071 | 19.69 | 0.4041 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 16.67 | Call | | 242.98240 | 251.919 | 23.17 | 0.2157 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 16.67 | Put | | 2,363.28240 | 2,273.819 | 23.17 | 0.7843 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.80 | Call | | 1,143.45030 | 1,204.318 | 19.07 | 0.7070 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.80 | Put | | 393.75030 | 356.218 | 19.07 | 0.2930 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 14.10 | Call | | 975.77850 | 1,026.170 | 19.38 | 0.6430 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 14.10 | Put | | 526.07850 | 478.070 | 19.38 | 0.3570 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.06 | Call | | 577.29130 | 605.117 | 20.72 | 0.4444 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.06 | Put | | 1,087.59130 | 1,017.017 | 20.72 | 0.5556 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.18 | Call | | 1,139.90740 | 1,188.009 | 19.33 | 0.6428 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.18 | Put | | 617.20740 | 568.908 | 19.33 | 0.3572 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.23 | Call | | 1,114.60000 | 1,161.591 | 19.39 | 0.6335 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.23 | Put | | 641.90000 | 592.491 | 19.39 | 0.3665 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.50 | Call | | 986.54230 | 1,027.732 | 19.74 | 0.5838 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.50 | Put | | 783.84230 | 728.632 | 19.74 | 0.4162 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.89 | Call | | 825.87600 | 859.350 | 20.24 | 0.5145 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.89 | Put | | 1,013.17600 | 950.250 | 20.24 | 0.4855 | 0.00 | 0 | 1,297 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Call | | 1,176.20010 | 1,225.860 | 19.24 | 0.6558 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Put | | 583.50010 | 536.760 | 19.24 | 0.3442 | 0.00 | 0 | 2,850 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.50 | Call | | 625.53060 | 648.879 | 21.04 | 0.4161 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.50 | Put | | 1,422.83060 | 1,349.779 | 21.04 | 0.5839 | 0.00 | 0 | 150 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Call | | 622.75220 | 645.903 | 21.06 | 0.4146 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Put | | 1,430.05220 | 1,356.803 | 21.06 | 0.5854 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.33 | Call | | | 1,065.49420 | 1,110.304 | 19.52 | 0.6150 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.33 | Put | | | 692.79420 | 641.203 | 19.52 | 0.3850 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Call | | | 617.23550 | 639.993 | 21.08 | 0.4116 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Put | | | 1,444.53550 | 1,370.893 | 21.08 | 0.5884 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.78 | Call | | | 552.61010 | 572.057 | 21.44 | 0.3762 | 0.00 | 0 | 2,280 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.78 | Put | | | 1,629.91010 | 1,552.957 | 21.44 | 0.6238 | 0.00 | 0 | 3,155 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.40 | Call | | | 654.34200 | 679.425 | 20.91 | 0.4312 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.40 | Put | | | 1,351.64200 | 1,280.325 | 20.91 | 0.5688 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.86 | Call | | | 533.54250 | 552.049 | 21.56 | 0.3654 | 0.00 | 0 | 30,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.86 | Put | | | 1,690.84250 | 1,612.949 | 21.56 | 0.6346 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.00 | Call | | | 501.92060 | 518.868 | 21.76 | 0.3472 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.00 | Put | | | 1,799.22060 | 1,719.768 | 21.76 | 0.6528 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Call | | | 619.98720 | 642.941 | 21.07 | 0.4131 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Put | | | 1,437.28720 | 1,363.841 | 21.07 | 0.5869 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Call | | | 447.74190 | 463.018 | 22.14 | 0.3157 | 0.00 | 0 | 2,850 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Put | | | 2,005.04190 | 1,923.918 | 22.14 | 0.6843 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.73 | Call | | | 363.67770 | 375.328 | 22.73 | 0.2647 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.73 | Put | | | 2,390.97770 | 2,306.228 | 22.73 | 0.7353 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.85 | Call | | | 535.88520 | 554.507 | 21.54 | 0.3667 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.85 | Put | | | 1,683.18520 | 1,605.407 | 21.54 | 0.6333 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.15 | Call | | | 209.88210 | 212.555 | 24.75 | 0.1588 | 0.00 | 0 | 1,297 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.15 | Put | | | 3,657.18210 | 3,563.455 | 24.75 | 0.8412 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.65 | Call | | | 181.53160 | 182.971 | 25.69 | 0.1366 | 0.00 | 0 | 150 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.65 | Put | | | 4,128.83160 | 4,033.871 | 25.69 | 0.8634 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.10 | Call | | | 480.63470 | 496.534 | 21.90 | 0.3347 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.10 | Put | | | 1,877.93470 | 1,797.434 | 21.90 | 0.6653 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.87 | Call | | | 1,310.66740 | 1,368.501 | 19.06 | 0.6994 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.87 | Put | | | 477.96740 | 439.401 | 19.06 | 0.3006 | 0.00 | 0 | 30,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 19.71 | Call | | | 117.12490 | 122.242 | 26.83 | 0.0945 | 0.00 | 0 | 3,155 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 19.71 | Put | | | 5,124.42490 | 5,033.142 | 26.83 | 0.9055 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.05 | Call | | | 216.41950 | 219.386 | 24.56 | 0.1639 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.05 | Put | | | 3,563.71950 | 3,470.286 | 24.56 | 0.8361 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.00 | Call | | | 1,902.56770 | 1,976.269 | 18.23 | 0.8439 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.00 | Put | | | 199.86770 | 177.169 | 18.23 | 0.1561 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.83 | Call | | | 1,334.98500 | 1,393.683 | 19.04 | 0.7065 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.83 | Put | | | 462.28500 | 424.583 | 19.04 | 0.2935 | 0.00 | 0 | 2,280 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 13.95 | Call | | | 1,348.07220 | 1,404.642 | 19.10 | 0.6893 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 13.95 | Put | | | 530.87220 | 490.042 | 19.10 | 0.3107 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 17.98 | Call | | | 263.55810 | 267.591 | 24.21 | 0.1863 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 17.98 | Put | | | 3,476.35810 | 3,382.991 | 24.21 | 0.8137 | 0.00 | 0 | 0 |
| \$ / R | On | 21/07/2017 | Foreign Exchange Option | 14.56 | Call | | | 1,073.22960 | 1,114.431 | 19.76 | 0.5871 | 0.00 | 0 | 0 |
| \$ / R | On | 21/07/2017 | Foreign Exchange Option | 14.56 | Put | | | 840.82960 | 784.131 | 19.76 | 0.4129 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.22 | Call | | | 1,433.28840 | 1,484.849 | 19.14 | 0.6619 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.22 | Put | | | 695.98840 | 645.549 | 19.14 | 0.3381 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.40 | Call | | | 659.94530 | 677.537 | 21.77 | 0.3691 | 0.00 | 0 | 960 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.40 | Put | | | 2,102.64530 | 2,018.237 | 21.77 | 0.6309 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|---------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.75 | Call | | | 1,706.31460 | 1,768.205 | 18.82 | 0.7321 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.40 | Put | | | 375.96710 | 340.763 | 18.50 | 0.2174 | 0.00 | 0 | 500 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Call | | | 389.87300 | 396.944 | 23.63 | 0.2335 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Put | | | 3,432.57300 | 3,337.644 | 23.63 | 0.7665 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.75 | Call | | | 2,398.97180 | 2,479.904 | 17.68 | 0.8687 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.75 | Put | | | 191.67180 | 170.604 | 17.68 | 0.1313 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Put | | | 2,888.29180 | 2,797.450 | 22.90 | 0.7207 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Call | | | 474.03830 | 485.140 | 22.91 | 0.2785 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Put | | | 2,896.73830 | 2,805.840 | 22.91 | 0.7215 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.00 | Call | | | 2,210.70590 | 2,286.489 | 17.99 | 0.8375 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.00 | Put | | | 253.40590 | 227.189 | 17.99 | 0.1625 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.40 | Call | | | 1,933.26710 | 2,000.064 | 18.50 | 0.7826 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.80 | Put | | | 2,418.02320 | 2,330.869 | 22.25 | 0.6710 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.00 | Call | | | 537.70370 | 551.142 | 22.48 | 0.3106 | 0.00 | 0 | 650 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.00 | Put | | | 2,580.40370 | 2,491.841 | 22.48 | 0.6894 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Call | | | 0.00000 | 0.000 | 26.17 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Put | | | 985,042.70000 | 984,940.700 | 26.17 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Call | | | 475.59180 | 486.750 | 22.90 | 0.2793 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.32 | Put | | | 745.51070 | 690.687 | 19.22 | 0.3533 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.47 | Call | | | 1,310.33360 | 1,354.654 | 19.41 | 0.6236 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.47 | Put | | | 823.03360 | 765.354 | 19.41 | 0.3764 | 0.00 | 0 | 150 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Call | | | 472.48660 | 483.536 | 22.92 | 0.2777 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Put | | | 2,905.18660 | 2,814.236 | 22.92 | 0.7223 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.80 | Call | | | 575.32320 | 590.169 | 22.25 | 0.3290 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.75 | Put | | | 499.01460 | 458.905 | 18.82 | 0.2679 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.76 | Call | | | 1,700.10110 | 1,761.783 | 18.83 | 0.7306 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.76 | Put | | | 502.80110 | 462.483 | 18.83 | 0.2694 | 0.00 | 0 | 960 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.03 | Call | | | 532.31940 | 545.559 | 22.51 | 0.3079 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.03 | Put | | | 2,605.01940 | 2,516.259 | 22.51 | 0.6921 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.32 | Call | | | 1,382.81070 | 1,429.987 | 19.22 | 0.6467 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.81 | Call | | | 1,271.60540 | 1,312.693 | 19.77 | 0.5864 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.81 | Put | | | 1,026.70540 | 961.893 | 19.77 | 0.4136 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Call | | | 1,583.91410 | 1,632.943 | 19.46 | 0.6422 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Put | | | 901.31410 | 840.843 | 19.46 | 0.3578 | 0.00 | 0 | 22,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Call | | | 806.60850 | 826.960 | 22.02 | 0.3836 | 0.00 | 0 | 22,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Put | | | 2,414.00850 | 2,324.860 | 22.02 | 0.6164 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Call | | | 0.00000 | 1,875.087 | 19.11 | 0.6996 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Put | | | 0.00000 | 642.987 | 19.11 | 0.3004 | 10,287,792.00 | 16,000 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Call | | | 1,598.23970 | 1,648.536 | 19.43 | 0.6462 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Put | | | 885.63970 | 826.436 | 19.43 | 0.3538 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Call | | | 708.24910 | 725.126 | 22.52 | 0.3436 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Put | | | 2,785.64910 | 2,693.026 | 22.52 | 0.6564 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Call | | | 1,020.19070 | 1,048.435 | 21.11 | 0.4644 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Put | | | 1,807.59070 | 1,726.335 | 21.11 | 0.5356 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Call | | | 870.51550 | 893.011 | 21.72 | 0.4086 | 0.00 | 0 | 52,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Put | | | 2,207.91550 | 2,120.911 | 21.72 | 0.5914 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | | 577.85660 | 590.196 | 23.36 | 0.2877 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | | 3,425.25660 | 3,328.096 | 23.36 | 0.7123 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Call | | | 0.00000 | 757.962 | 22.35 | 0.3567 | 12,127,396.80 | 16,000 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Put | | | 0.00000 | 2,565.862 | 22.35 | 0.6433 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Call | | | 717.96980 | 735.190 | 22.47 | 0.3477 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Put | | | 2,745.36980 | 2,653.090 | 22.47 | 0.6523 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Call | | | 1,866.59260 | 1,928.232 | 19.03 | 0.7112 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Put | | | 653.99260 | 606.132 | 19.03 | 0.2888 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Call | | | 706.32500 | 723.133 | 22.54 | 0.3428 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Put | | | 2,793.72500 | 2,701.033 | 22.54 | 0.6572 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Call | | | 704.40750 | 721.147 | 22.55 | 0.3420 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Put | | | 2,801.80750 | 2,709.047 | 22.55 | 0.6580 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Call | | | 2,269.83280 | 2,343.303 | 18.38 | 0.7939 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Put | | | 407.23280 | 371.203 | 18.38 | 0.2061 | 0.00 | 0 | 52,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Call | | | 2,249.90830 | 2,322.823 | 18.42 | 0.7902 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Put | | | 417.30830 | 380.723 | 18.42 | 0.2098 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Call | | | 899.59780 | 916.150 | 22.66 | 0.3750 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Put | | | 2,936.39780 | 2,844.650 | 22.66 | 0.6250 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Call | | | 903.80690 | 920.489 | 22.64 | 0.3765 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Put | | | 2,920.60690 | 2,828.989 | 22.64 | 0.6235 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Call | | | 901.69920 | 918.316 | 22.65 | 0.3758 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Put | | | 2,928.49920 | 2,836.816 | 22.65 | 0.6242 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Call | | | 1,090.53200 | 1,107.190 | 22.70 | 0.4019 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Put | | | 3,056.63200 | 2,966.290 | 22.70 | 0.5981 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Call | | | 1,088.26970 | 1,104.865 | 22.71 | 0.4013 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Put | | | 3,064.36970 | 2,973.965 | 22.71 | 0.5987 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Call | | | 2,718.89420 | 2,782.646 | 19.36 | 0.7699 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Put | | | 624.99420 | 581.746 | 19.36 | 0.2301 | 0.00 | 0 | 70,530 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Call | | | 1,092.79290 | 1,109.520 | 22.70 | 0.4026 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Put | | | 3,048.89290 | 2,958.620 | 22.70 | 0.5974 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 29,708,382.30 | 62,000 | 2,447,002 |
| Total \$ / R | | | | | | | | | | | | 815,105,420.50 | 116,935 | 3,217,986 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Future | | | 14.29300 | | 14.19280 | | | 0.0000 | 0.00 | 0 | 444 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Future | | | 14.53260 | | 14.43080 | | | 0.0000 | 0.00 | 0 | 91 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Future | | | 14.79910 | | 14.70270 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Future | | | 15.05930 | | 14.95730 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 0.00 | 0 | 590 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 14.99 | Call | | | 10,898.44830 | 11,845.439 | 23.50 | 0.2333 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 14.99 | Put | | | 90,618.44830 | 81,545.439 | 23.50 | 0.7667 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Call | | | 10,735.09880 | 11,667.749 | 23.53 | 0.2304 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Put | | | 91,455.09880 | 82,367.748 | 23.53 | 0.7696 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 15.01 | Call | | | 10,574.05660 | 11,488.462 | 23.55 | 0.2275 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 15.01 | Put | | | 92,294.05660 | 83,188.462 | 23.55 | 0.7725 | 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 | 13/03/2017 | Foreign Exchange Option | 16.99 | Call | | 12,055.34060 | 12,507.563 | 24.33 | 0.1350 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 16.99 | Put | | 267,975.34060 | 258,247.563 | 24.33 | 0.8650 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | 11,979.49680 | 12,427.253 | 24.35 | 0.1343 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | 268,899.49680 | 259,167.253 | 24.35 | 0.8657 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.01 | Call | | 11,904.01910 | 12,347.342 | 24.36 | 0.1335 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.01 | Put | | 269,824.01910 | 260,087.342 | 24.36 | 0.8665 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.37 | Call | | 42,629.57090 | 44,089.745 | 22.28 | 0.3030 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.37 | Put | | 209,359.57090 | 201,179.745 | 22.28 | 0.6970 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.38 | Call | | 42,440.23420 | 43,891.590 | 22.29 | 0.3019 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.38 | Put | | 210,170.23420 | 201,981.590 | 22.29 | 0.6981 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.39 | Call | | 42,252.20430 | 43,694.407 | 22.31 | 0.3008 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.39 | Put | | 210,982.20430 | 202,784.407 | 22.31 | 0.6992 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.16 | Call | | 102,203.44590 | 105,528.859 | 20.28 | 0.5221 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.16 | Put | | 122,473.44590 | 115,598.859 | 20.28 | 0.4779 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.14 | Call | | 102,948.83650 | 106,304.434 | 20.26 | 0.5249 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.14 | Put | | 121,218.83650 | 114,374.434 | 20.26 | 0.4751 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.15 | Call | | 102,575.71040 | 105,915.650 | 20.27 | 0.5235 | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.15 | Put | | 121,845.71040 | 114,985.650 | 20.27 | 0.4765 | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 0.00 | 0 | 590 |
| £ / R | On | 02/12/2016 | Foreign Exchange Future | | | 17.66150 | | 17.58890 | | 0.0000 | | 0.00 | 0 | 35 |
| £ / R | On | 15/12/2016 | Foreign Exchange Future | | | 17.70880 | | 17.63520 | | 0.0000 | | 0.00 | 0 | 14 |
| £ / R | On | 19/12/2016 | Foreign Exchange Future | | | 17.72520 | | 17.64960 | | 0.0000 | | 5,423,911.20 | 306 | 44,454 |
| £ / R | On | 31/01/2017 | Foreign Exchange Future | | | 17.89440 | | 17.83160 | | 0.0000 | | 0.00 | 0 | 12 |
| £ / R | On | 13/03/2017 | Foreign Exchange Future | | | 18.06640 | | 17.98850 | | 0.0000 | | 361,328.00 | 20 | 9,144 |
| £ / R | On | 25/04/2017 | Foreign Exchange Future | | | 18.22890 | | 18.15620 | | 0.0000 | | 0.00 | 0 | 73 |
| £ / R | On | 19/06/2017 | Foreign Exchange Future | | | 18.43950 | | 18.36840 | | 0.0000 | | 737,580.00 | 40 | 19,992 |
| £ / R | On | 18/09/2017 | Foreign Exchange Future | | | 18.80420 | | 18.72650 | | 0.0000 | | 0.00 | 0 | 17 |
| £ / R | On | 18/12/2017 | Foreign Exchange Future | | | 19.18000 | | 19.09050 | | 0.0000 | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | | 6,522,819.20 | 366 | 73,741 |
| £ / R | On | 02/12/2016 | Foreign Exchange Option | 17.02 | Call | | 634.95080 | 688.141 | 22.51 | 0.8565 | | 0.00 | 0 | 0 |
| £ / R | On | 02/12/2016 | Foreign Exchange Option | 17.02 | Put | | 66.05080 | 46.641 | 22.51 | 0.1435 | | 0.00 | 0 | 0 |
| £ / R | On | 15/12/2016 | Foreign Exchange Option | 16.70 | Call | | 997.72060 | 1,059.632 | 20.35 | 0.8847 | | 0.00 | 0 | 0 |
| £ / R | On | 15/12/2016 | Foreign Exchange Option | 16.70 | Put | | 62.52060 | 50.832 | 20.35 | 0.1153 | | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 15.89 | Call | | 1,773.36060 | 1,846.570 | 21.79 | 0.9718 | | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 15.89 | Put | | 13.76060 | 11.370 | 21.79 | 0.0282 | | 0.00 | 0 | 525 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.64 | Call | | 4.27950 | 4.049 | 36.81 | 0.0073 | | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.64 | Put | | 4,994.67950 | 4,918.849 | 36.81 | 0.9927 | | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 19.39 | Call | | 43.19510 | 45.024 | 24.22 | 0.0875 | | 0.00 | 0 | 525 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 19.39 | Put | | 1,783.59510 | 1,709.824 | 24.22 | 0.9125 | | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 24.46 | Call | | 0.56920 | 0.671 | 39.41 | 0.0013 | | 0.00 | 0 | 4,885 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 24.46 | Put | | 6,810.96920 | 6,735.471 | 39.41 | 0.9987 | | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Call | | 0.01460 | 0.018 | 39.41 | 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 | 19/12/2016 | Foreign Exchange Option | 26.94 | Put | | | 9,290.41460 | 9,214.818 | 39.41 | 1.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.80 | Call | | | 334.58280 | 358.887 | 20.90 | 0.4810 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.80 | Put | | | 484.98280 | 433.687 | 20.90 | 0.5190 | 0.00 | 0 | 800 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.65 | Call | | | 4.27740 | 4.048 | 36.87 | 0.0073 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.65 | Put | | | 5,004.67740 | 4,928.848 | 36.87 | 0.9927 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Call | | | 3.92630 | 4.031 | 38.90 | 0.0069 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Put | | | 5,364.32630 | 5,288.831 | 38.90 | 0.9931 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.30 | Call | | | 584.02740 | 626.181 | 20.17 | 0.6837 | 0.00 | 0 | 656 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.30 | Put | | | 234.42740 | 200.981 | 20.17 | 0.3163 | 0.00 | 0 | 525 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 21.41 | Call | | | 4.97520 | 4.596 | 29.84 | 0.0099 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 21.41 | Put | | | 3,765.37520 | 3,689.395 | 29.84 | 0.9901 | 0.00 | 0 | 4,885 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.63 | Call | | | 4.28160 | 4.050 | 36.75 | 0.0073 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.63 | Put | | | 4,984.68160 | 4,908.850 | 36.75 | 0.9927 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.75 | Call | | | 354.30790 | 380.065 | 20.78 | 0.5010 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.75 | Put | | | 454.70790 | 404.865 | 20.78 | 0.4990 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.00 | Call | | | 264.77550 | 283.801 | 21.38 | 0.4047 | 0.00 | 0 | 1,000 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.00 | Put | | | 615.17550 | 558.601 | 21.38 | 0.5953 | 0.00 | 0 | 1,000 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Call | | | 160.73430 | 171.628 | 22.36 | 0.2725 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Put | | | 921.13430 | 856.428 | 22.36 | 0.7275 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Call | | | 969.87850 | 1,032.257 | 19.74 | 0.8619 | 0.00 | 0 | 525 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Put | | | 80.27850 | 67.057 | 19.74 | 0.1381 | 0.00 | 0 | 1,050 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.13 | Call | | | 693.32640 | 741.138 | 19.93 | 0.7481 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.13 | Put | | | 173.72640 | 145.938 | 19.93 | 0.2519 | 0.00 | 0 | 4,885 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.40 | Call | | | 525.30700 | 564.128 | 20.30 | 0.6439 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.40 | Put | | | 275.70700 | 238.928 | 20.30 | 0.3561 | 0.00 | 0 | 0 |
| £ / R | On | 31/01/2017 | Foreign Exchange Option | 16.86 | Call | | | 1,185.88320 | 1,229.285 | 18.87 | 0.7783 | 0.00 | 0 | 0 |
| £ / R | On | 31/01/2017 | Foreign Exchange Option | 16.86 | Put | | | 214.28320 | 194.885 | 18.87 | 0.2217 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.75 | Call | | | 20.82170 | 21.510 | 24.49 | 0.0246 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.75 | Put | | | 5,782.32170 | 5,705.110 | 24.49 | 0.9754 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.76 | Call | | | 20.65090 | 21.332 | 24.49 | 0.0244 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.76 | Put | | | 5,792.15090 | 5,714.932 | 24.49 | 0.9756 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.74 | Call | | | 20.99380 | 21.688 | 24.49 | 0.0248 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.74 | Put | | | 5,772.49380 | 5,695.288 | 24.49 | 0.9752 | 0.00 | 0 | 0 |
| £ / R | On | 25/04/2017 | Foreign Exchange Option | 23.98 | Call | | | 63.95280 | 66.407 | 25.29 | 0.0556 | 0.00 | 0 | 0 |
| £ / R | On | 25/04/2017 | Foreign Exchange Option | 23.98 | Put | | | 5,887.75280 | 5,817.507 | 25.29 | 0.9444 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.03 | Call | | | 141.58240 | 147.338 | 25.13 | 0.0966 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.03 | Put | | | 5,803.18240 | 5,737.838 | 25.13 | 0.9034 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.04 | Call | | | 140.92700 | 146.659 | 25.13 | 0.0963 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.04 | Put | | | 5,812.52700 | 5,747.159 | 25.13 | 0.9037 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.02 | Call | | | 142.24060 | 148.020 | 25.13 | 0.0970 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.02 | Put | | | 5,793.84060 | 5,728.520 | 25.13 | 0.9030 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Call | | | 1,604.67010 | 1,647.429 | 18.13 | 0.6363 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Put | | | 878.17010 | 843.229 | 18.13 | 0.3637 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.01 | Call | | | 1,599.57910 | 1,642.229 | 18.13 | 0.6350 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.01 | Put | | | 883.07910 | 848.029 | 18.13 | 0.3650 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 17.99 | Call | | | 1,609.77560 | 1,652.644 | 18.12 | 0.6376 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 17.99 | Put | | | 873.27560 | 838.444 | 18.12 | 0.3624 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Call | | | 338.51350 | 349.549 | 23.42 | 0.1591 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Put | | | 6,398.01350 | 6,319.549 | 23.42 | 0.8409 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Call | | | 337.47100 | 348.476 | 23.42 | 0.1587 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Put | | | 6,406.97100 | 6,328.476 | 23.42 | 0.8413 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Call | | | 339.55910 | 350.624 | 23.42 | 0.1595 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Put | | | 6,389.05910 | 6,310.624 | 23.42 | 0.8405 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 21,261 |
| Total £ / R | | | | | | | | | | | | 6,522,819.20 | 366 | 95,002 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Future | | | 0.12741 | | 0.12787 | | | 0.0000 | 16,691.10 | 131 | 11,155 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Future | | | 0.13008 | | 0.13063 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Future | | | 0.13310 | | 0.13373 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Future | | | 0.13609 | | 0.13670 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 16,691.10 | 131 | 11,155 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.41 | Call | | | 0.00000 | 0.000 | 35.65 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.41 | Put | | | 28,213.20000 | 28,258.700 | 35.65 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.42 | Call | | | 0.00000 | 0.000 | 35.65 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.42 | Put | | | 29,213.20000 | 29,258.700 | 35.65 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.43 | Call | | | 0.00000 | 0.000 | 35.65 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.43 | Put | | | 30,213.20000 | 30,258.700 | 35.65 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.14 | Call | | | 296.27980 | 271.562 | 22.02 | 0.2921 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.14 | Put | | | 1,233.67980 | 1,263.162 | 22.02 | 0.7079 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.15 | Call | | | 139.09340 | 124.057 | 23.60 | 0.1503 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.15 | Put | | | 2,076.49340 | 2,115.657 | 23.60 | 0.8497 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.16 | Call | | | 64.83320 | 56.676 | 24.98 | 0.0748 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.16 | Put | | | 3,002.23320 | 3,048.276 | 24.98 | 0.9252 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.15 | Call | | | 383.41440 | 354.903 | 22.95 | 0.2731 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.15 | Put | | | 2,010.11440 | 2,045.303 | 22.95 | 0.7269 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.16 | Call | | | 233.36140 | 211.846 | 23.96 | 0.1768 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.16 | Put | | | 2,860.06140 | 2,902.246 | 23.96 | 0.8232 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.17 | Call | | | 142.17620 | 126.918 | 24.85 | 0.1130 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.17 | Put | | | 3,768.87620 | 3,817.318 | 24.85 | 0.8870 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.15 | Call | | | 661.21290 | 627.532 | 23.23 | 0.3602 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.15 | Put | | | 1,991.21290 | 2,018.832 | 23.23 | 0.6398 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.16 | Call | | | 454.99800 | 425.831 | 24.08 | 0.2632 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.16 | Put | | | 2,784.99800 | 2,817.131 | 24.08 | 0.7368 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.17 | Call | | | 307.70440 | 283.934 | 24.68 | 0.1882 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.17 | Put | | | 3,637.70440 | 3,675.234 | 24.68 | 0.8118 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 16,691.10 | 131 | 11,155 |
| € / R | On | 25/11/2016 | Foreign Exchange Future | | | 15.02410 | | 15.01560 | | | 0.0000 | 0.00 | 0 | 34 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| € / R | On | 28/11/2016 | Foreign Exchange Future | | | 15.03240 | | 15.01900 | | | 0.0000 | 0.00 | 0 | 500 |
| € / R | On | 19/12/2016 | Foreign Exchange Future | | | 15.09880 | | 15.08850 | | | 0.0000 | 113,467,482.00 | 7,515 | 51,248 |
| € / R | On | 31/01/2017 | Foreign Exchange Future | | | 15.08280 | | 15.07490 | | | 0.0000 | 0.00 | 0 | 12 |
| € / R | On | 24/02/2017 | Foreign Exchange Future | | | 15.36060 | | 15.35060 | | | 0.0000 | 0.00 | 0 | 2,000 |
| € / R | On | 13/03/2017 | Foreign Exchange Future | | | 15.42380 | | 15.41310 | | | 0.0000 | 462,714.00 | 30 | 29,887 |
| € / R | On | 19/06/2017 | Foreign Exchange Future | | | 15.78220 | | 15.78030 | | | 0.0000 | 78,911.00 | 5 | 77,442 |
| € / R | On | 18/09/2017 | Foreign Exchange Future | | | 16.13670 | | 16.12970 | | | 0.0000 | 0.00 | 0 | 19 |
| € / R | On | 18/12/2017 | Foreign Exchange Future | | | 16.49430 | | 16.47940 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 114,009,107.00 | 7,550 | 161,142 |
| € / R | On | 25/11/2016 | Foreign Exchange Option | 15.21 | Call | | | 63.11670 | 54.470 | 28.28 | 0.2820 | 0.00 | 0 | 0 |
| € / R | On | 25/11/2016 | Foreign Exchange Option | 15.21 | Put | | | 257.51670 | 240.370 | 28.28 | 0.7180 | 0.00 | 0 | 0 |
| € / R | On | 28/11/2016 | Foreign Exchange Option | 16.24 | Call | | | 5.74570 | 5.855 | 33.72 | 0.0263 | 0.00 | 0 | 0 |
| € / R | On | 28/11/2016 | Foreign Exchange Option | 16.24 | Put | | | 1,226.74570 | 1,213.454 | 33.72 | 0.9737 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Put | | | 1,359.17250 | 1,346.254 | 23.76 | 0.8983 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.50 | Call | | | 40.58900 | 38.111 | 23.98 | 0.0877 | 0.00 | 0 | 450 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.50 | Put | | | 1,452.08900 | 1,439.311 | 23.98 | 0.9123 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.90 | Call | | | 22.31710 | 20.690 | 25.16 | 0.0500 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.90 | Put | | | 1,833.81710 | 1,821.890 | 25.16 | 0.9500 | 0.00 | 0 | 2,961 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Put | | | 1,930.84660 | 1,919.108 | 25.49 | 0.9563 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Call | | | 19.07380 | 17.653 | 25.52 | 0.0431 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Put | | | 1,940.57380 | 1,928.853 | 25.52 | 0.9569 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Call | | | 0.64110 | 0.605 | 39.41 | 0.0014 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Put | | | 5,712.14110 | 5,701.804 | 39.41 | 0.9986 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Call | | | 47.67250 | 45.054 | 23.76 | 0.1017 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 21.90 | Call | | | 0.10470 | 0.097 | 39.41 | 0.0002 | 0.00 | 0 | 2,961 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 21.90 | Put | | | 6,811.60470 | 6,801.297 | 39.41 | 0.9998 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Call | | | 19.62350 | 18.167 | 25.46 | 0.0443 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Put | | | 1,921.12350 | 1,909.367 | 25.46 | 0.9557 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Call | | | 19.34660 | 17.908 | 25.49 | 0.0437 | 0.00 | 0 | 0 |
| € / R | On | 31/01/2017 | Foreign Exchange Option | 15.30 | Call | | | 407.79170 | 404.538 | 19.20 | 0.4485 | 0.00 | 0 | 0 |
| € / R | On | 31/01/2017 | Foreign Exchange Option | 15.30 | Put | | | 632.89170 | 621.738 | 19.20 | 0.5515 | 0.00 | 0 | 0 |
| € / R | On | 24/02/2017 | Foreign Exchange Option | 15.76 | Call | | | 446.00390 | 441.131 | 19.81 | 0.4181 | 0.00 | 0 | 0 |
| € / R | On | 24/02/2017 | Foreign Exchange Option | 15.76 | Put | | | 855.40390 | 840.531 | 19.81 | 0.5819 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.71 | Put | | | 3,371.27420 | 3,355.838 | 23.91 | 0.9201 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 14.30 | Call | | | 1,315.65670 | 1,317.686 | 18.27 | 0.7894 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 14.30 | Put | | | 202.55670 | 193.887 | 18.27 | 0.2106 | 0.00 | 0 | 1,000 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.70 | Put | | | 3,361.72040 | 3,346.305 | 23.90 | 0.9196 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 14.80 | Call | | | 973.73350 | 972.803 | 18.47 | 0.6765 | 0.00 | 0 | 500 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 14.80 | Put | | | 360.63350 | 349.003 | 18.47 | 0.3235 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 16.00 | Call | | | 442.35990 | 436.656 | 19.97 | 0.3898 | 0.00 | 0 | 680 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 16.00 | Put | | | 1,029.25990 | 1,012.856 | 19.97 | 0.6102 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.71 | Call | | | 74.37420 | 69.638 | 23.91 | 0.0799 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 17.17 | Call | | | 203.34900 | 197.465 | 21.83 | 0.2019 | 0.00 | 0 | 1,000 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 17.17 | Put | | | 1,960.24900 | 1,943.665 | 21.83 | 0.7981 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.69 | Call | | | 75.27090 | 70.577 | 23.89 | 0.0809 | 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 | 13/03/2017 | Foreign Exchange Option | 18.69 | Put | | | 3,352.17090 | 3,336.777 | 23.89 | 0.9191 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.70 | Call | | | 74.82040 | 70.105 | 23.90 | 0.0804 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Call | | | 736.57340 | 723.765 | 19.57 | 0.4491 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Put | | | 1,216.27340 | 1,201.565 | 19.57 | 0.5509 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.18 | Call | | | 208.09070 | 200.957 | 23.12 | 0.1516 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.18 | Put | | | 3,607.79070 | 3,598.757 | 23.12 | 0.8484 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.19 | Call | | | 207.47120 | 200.353 | 23.14 | 0.1511 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.19 | Put | | | 3,617.17120 | 3,608.153 | 23.14 | 0.8489 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.20 | Call | | | 206.85480 | 199.752 | 23.16 | 0.1506 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.20 | Put | | | 3,626.55480 | 3,617.552 | 23.16 | 0.8494 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Call | | | 1,914.88440 | 1,906.853 | 18.05 | 0.8133 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Put | | | 244.58440 | 234.653 | 18.05 | 0.1867 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.47 | Put | | | 3,703.84200 | 3,687.143 | 22.66 | 0.7918 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.48 | Call | | | 362.82780 | 353.147 | 22.69 | 0.2077 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.48 | Put | | | 3,713.12780 | 3,696.447 | 22.69 | 0.7923 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.46 | Call | | | 364.25940 | 354.543 | 22.64 | 0.2086 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.46 | Put | | | 3,694.55940 | 3,677.843 | 22.64 | 0.7914 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.47 | Call | | | 363.54200 | 353.843 | 22.66 | 0.2082 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | | 2,419.41900 | 2,391.080 | 20.80 | 0.6233 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Call | | | 836.45500 | 823.022 | 20.81 | 0.3758 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Put | | | 2,427.05500 | 2,398.722 | 20.81 | 0.6242 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Call | | | 841.19740 | 827.745 | 20.79 | 0.3776 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Put | | | 2,411.79740 | 2,383.445 | 20.79 | 0.6224 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | | 838.81900 | 825.380 | 20.80 | 0.3767 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 9,552 |
| Total € / R | | | | | | | | | | | | 114,009,107.00 | 7,550 | 170,694 |
| AUS\$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 10.56400 | | 10.49540 | | | 0.0000 | 887,376.00 | 84 | 11,305 |
| AUS\$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 10.71900 | | 10.64940 | | | 0.0000 | 0.00 | 0 | 10,610 |
| AUS\$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 10.89250 | | 10.82630 | | | 0.0000 | 0.00 | 0 | 91 |
| AUS\$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 11.06400 | | 10.99380 | | | 0.0000 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 11.23750 | | 11.16250 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AUS\$ / R Future | | | | | | | | | | | | 887,376.00 | 84 | 22,006 |
| AUS\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.66 | Call | | | 119.30810 | 136.312 | 15.95 | 0.4242 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.66 | Put | | | 283.90810 | 232.312 | 15.95 | 0.5758 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.67 | Call | | | 116.10570 | 132.614 | 15.99 | 0.4158 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.67 | Put | | | 290.70570 | 238.614 | 15.99 | 0.5842 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.68 | Call | | | 112.97440 | 128.998 | 16.02 | 0.4074 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.68 | Put | | | 297.57440 | 244.998 | 16.02 | 0.5926 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.95 | Call | | | 62.13370 | 65.254 | 17.13 | 0.1337 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.95 | Put | | | 1,362.73370 | 1,296.254 | 17.13 | 0.8663 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.96 | Call | | | 61.21960 | 64.277 | 17.14 | 0.1320 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.96 | Put | | | 1,371.81960 | 1,305.277 | 17.14 | 0.8680 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.94 | Call | | | 63.06220 | 66.246 | 17.12 | 0.1355 | 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 | 13/03/2017 | Foreign Exchange Option | 11.94 | Put | | | 1,353.66220 | 1,287.246 | 17.12 | 0.8645 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.07 | Call | | | 166.01570 | 171.617 | 16.80 | 0.2278 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.07 | Put | | | 1,409.71570 | 1,349.117 | 16.80 | 0.7722 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.05 | Call | | | 168.98520 | 174.735 | 16.77 | 0.2313 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.05 | Put | | | 1,392.68520 | 1,332.235 | 16.77 | 0.7687 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.06 | Call | | | 167.49480 | 173.167 | 16.78 | 0.2295 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.06 | Put | | | 1,401.19480 | 1,340.667 | 16.78 | 0.7705 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.17 | Put | | | 1,457.72580 | 1,397.549 | 17.01 | 0.7061 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.18 | Call | | | 279.63980 | 289.579 | 17.02 | 0.2922 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.18 | Put | | | 1,465.83980 | 1,405.579 | 17.02 | 0.7078 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.19 | Call | | | 277.76720 | 287.627 | 17.03 | 0.2906 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.19 | Put | | | 1,473.96720 | 1,413.627 | 17.03 | 0.7094 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.17 | Call | | | 281.52580 | 291.549 | 17.01 | 0.2939 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Put | | | 1,212.72020 | 1,155.772 | 16.67 | 0.5935 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Call | | | 500.70260 | 518.965 | 16.65 | 0.4101 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Put | | | 1,198.20260 | 1,141.465 | 16.65 | 0.5899 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Call | | | 497.95110 | 516.113 | 16.66 | 0.4083 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Put | | | 1,205.45110 | 1,148.613 | 16.66 | 0.5917 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Call | | | 495.22020 | 513.272 | 16.67 | 0.4065 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 887,376.00 | 84 | 22,006 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Future | | | 10.60100 | | 10.59800 | | | 0.0000 | 0.00 | 0 | 12 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Future | | | 10.79020 | | 10.78680 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Future | | | 11.00030 | | 11.00200 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Future | | | 11.20620 | | 11.20490 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 12 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.51 | Call | | | 2.66020 | 2.241 | 25.97 | 0.0093 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.51 | Put | | | 1,914.66020 | 1,911.241 | 25.97 | 0.9907 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.52 | Call | | | 2.62900 | 2.212 | 26.03 | 0.0091 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.52 | Put | | | 1,924.62900 | 1,921.211 | 26.03 | 0.9909 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.53 | Call | | | 2.59840 | 2.183 | 26.10 | 0.0090 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.53 | Put | | | 1,934.59840 | 1,931.183 | 26.10 | 0.9910 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.73 | Call | | | 41.85150 | 39.044 | 20.22 | 0.0758 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.73 | Put | | | 1,985.05150 | 1,978.844 | 20.22 | 0.9242 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.74 | Call | | | 41.35580 | 38.571 | 20.24 | 0.0750 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.74 | Put | | | 1,994.55580 | 1,988.371 | 20.24 | 0.9250 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.75 | Call | | | 40.86630 | 38.104 | 20.26 | 0.0742 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.75 | Put | | | 2,004.06630 | 1,997.904 | 20.26 | 0.9258 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.73 | Call | | | 318.15870 | 310.136 | 17.74 | 0.3399 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.73 | Put | | | 1,046.15870 | 1,039.836 | 17.74 | 0.6601 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.74 | Call | | | 315.73620 | 307.740 | 17.75 | 0.3378 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.74 | Put | | | 1,053.73620 | 1,047.440 | 17.75 | 0.6622 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.75 | Call | | | 313.33260 | 305.360 | 17.77 | 0.3356 | 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 | 19/06/2017 | Foreign Exchange Option | 11.75 | Put | | | 1,061.33260 | 1,055.059 | 17.77 | 0.6644 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.28 | Call | | | 654.57460 | 646.526 | 16.84 | 0.5132 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.28 | Put | | | 729.67460 | 720.326 | 16.84 | 0.4868 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.29 | Call | | | 650.54730 | 642.493 | 16.85 | 0.5109 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.29 | Put | | | 735.64730 | 726.293 | 16.85 | 0.4891 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.30 | Call | | | 646.54280 | 638.484 | 16.86 | 0.5086 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.30 | Put | | | 741.64280 | 732.284 | 16.86 | 0.4914 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 12 |
| CF CANDCO | On | 19/12/2016 | Foreign Exchange Future | | | 298.90060 | | 362.25810 | | | 0.0000 | 0.00 | 0 | 20,000 |
| Total CF CANDCO CAGZ Future | | | | | | | | | | | | 0.00 | 0 | 20,000 |
| Total CF CANDCO CAGZ | | | | | | | | | | | | 0.00 | 0 | 20,000 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Future | | | 14.08790 | | 14.06190 | | | 0.0000 | 0.00 | 0 | 1,945 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Future | | | 14.40960 | | 14.38260 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Future | | | 14.76600 | | 14.74710 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Future | | | 15.12010 | | 15.09490 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 1,945 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.68 | Call | | | 6.82720 | 6.209 | 29.07 | 0.0163 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.68 | Put | | | 2,624.92720 | 2,598.309 | 29.07 | 0.9837 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Call | | | 6.74520 | 6.134 | 29.11 | 0.0161 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Put | | | 2,634.84520 | 2,608.234 | 29.11 | 0.9839 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.70 | Call | | | 6.66420 | 6.061 | 29.15 | 0.0159 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.70 | Put | | | 2,644.76420 | 2,618.161 | 29.15 | 0.9841 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.05 | Call | | | 98.23170 | 96.497 | 23.86 | 0.1114 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.05 | Put | | | 2,765.63170 | 2,736.897 | 23.86 | 0.8886 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.06 | Call | | | 97.56070 | 95.830 | 23.88 | 0.1108 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.06 | Put | | | 2,774.96070 | 2,746.230 | 23.88 | 0.8892 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.07 | Call | | | 96.89610 | 95.169 | 23.89 | 0.1101 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.07 | Put | | | 2,784.29610 | 2,755.569 | 23.89 | 0.8899 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.87 | Call | | | 529.50380 | 522.652 | 21.21 | 0.3556 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.87 | Put | | | 1,652.40380 | 1,626.652 | 21.21 | 0.6444 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.88 | Call | | | 527.15350 | 520.297 | 21.23 | 0.3543 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.88 | Put | | | 1,660.05350 | 1,634.297 | 21.23 | 0.6457 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.89 | Call | | | 524.81080 | 517.954 | 21.24 | 0.3530 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.89 | Put | | | 1,667.71080 | 1,641.954 | 21.24 | 0.6470 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.38 | Call | | | 994.97760 | 988.123 | 20.25 | 0.4994 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.38 | Put | | | 1,280.07760 | 1,248.023 | 20.25 | 0.5006 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.39 | Call | | | 991.36860 | 984.490 | 20.26 | 0.4981 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.39 | Put | | | 1,286.46860 | 1,254.390 | 20.26 | 0.5019 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.40 | Call | | | 987.77320 | 980.871 | 20.27 | 0.4967 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.40 | Put | | | 1,292.87320 | 1,260.771 | 20.27 | 0.5033 | 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 CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 1,945 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Future | | | 2.05480 | | 2.05100 | | | 0.0000 | 0.00 | 0 | 10 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Future | | | 2.07460 | | 2.07210 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Future | | | 2.09880 | | 2.09780 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Future | | | 2.12310 | | 2.12220 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 10 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.45 | Call | | | 7.30230 | 6.196 | 28.61 | 0.0117 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.45 | Put | | | 3,997.30230 | 3,958.196 | 28.61 | 0.9883 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.46 | Call | | | 7.14260 | 6.074 | 29.10 | 0.0114 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.46 | Put | | | 4,097.14260 | 4,058.074 | 29.10 | 0.9886 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.47 | Call | | | 6.99660 | 5.964 | 29.60 | 0.0110 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.47 | Put | | | 4,196.99660 | 4,157.964 | 29.60 | 0.9890 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.50 | Call | | | 69.84100 | 67.854 | 21.67 | 0.0658 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.50 | Put | | | 4,348.84100 | 4,321.854 | 21.67 | 0.9342 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.48 | Call | | | 78.47020 | 76.353 | 21.51 | 0.0732 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.48 | Put | | | 4,157.47020 | 4,130.353 | 21.51 | 0.9268 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.49 | Call | | | 74.02460 | 71.972 | 21.59 | 0.0694 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.49 | Put | | | 4,253.02460 | 4,225.972 | 21.59 | 0.9306 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.25 | Call | | | 635.36030 | 630.625 | 19.01 | 0.3398 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.25 | Put | | | 2,157.36030 | 2,142.625 | 19.01 | 0.6602 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.26 | Call | | | 611.10710 | 606.346 | 19.08 | 0.3293 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.26 | Put | | | 2,233.10710 | 2,218.345 | 19.08 | 0.6707 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.24 | Call | | | 660.56220 | 655.867 | 18.94 | 0.3505 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.24 | Put | | | 2,082.56220 | 2,067.867 | 18.94 | 0.6495 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.14 | Put | | | 1,551.81010 | 1,532.312 | 18.81 | 0.4846 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.15 | Call | | | 1,332.52900 | 1,321.912 | 18.85 | 0.5046 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.15 | Put | | | 1,610.52900 | 1,590.912 | 18.85 | 0.4954 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.16 | Call | | | 1,292.31120 | 1,281.587 | 18.89 | 0.4939 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.16 | Put | | | 1,670.31120 | 1,650.587 | 18.89 | 0.5061 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.14 | Call | | | 1,373.81010 | 1,363.312 | 18.81 | 0.5154 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 10 |
| CNH/R | On | 28/11/2016 | Foreign Exchange Future | | | 2.04980 | | 2.04540 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH/R | On | 28/11/2016 | Foreign Exchange Option | 2.13 | Call | | | 31.47220 | 33.422 | 26.45 | 0.1104 | 0.00 | 0 | 0 |
| CNH/R | On | 28/11/2016 | Foreign Exchange Option | 2.13 | Put | | | 877.47220 | 835.422 | 26.45 | 0.8896 | 0.00 | 0 | 0 |
| CNH/R | On | 28/11/2016 | Foreign Exchange Option | 2.11 | Call | | | 49.00570 | 50.087 | 24.72 | 0.1621 | 0.00 | 0 | 0 |
| CNH/R | On | 28/11/2016 | Foreign Exchange Option | 2.11 | Put | | | 695.00570 | 652.087 | 24.72 | 0.8379 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CNH/R | On | 28/11/2016 | Foreign Exchange Option | 2.12 | Call | | | 39.23010 | 40.794 | 25.58 | 0.1336 | 0.00 | 0 | 0 |
| CNH/R | On | 28/11/2016 | Foreign Exchange Option | 2.12 | Put | | | 785.23010 | 742.794 | 25.58 | 0.8664 | 0.00 | 0 | 0 |
| Total CNH/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Future | | | 2.03820 | | 2.03630 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Future | | | 2.08130 | | 2.07960 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Future | | | 2.13120 | | 2.12970 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.49 | Put | | | 4,543.45220 | 4,523.818 | 31.76 | 0.9898 | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.47 | Call | | | 6.49550 | 5.809 | 30.65 | 0.0105 | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.47 | Put | | | 4,343.49550 | 4,323.809 | 30.65 | 0.9895 | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.48 | Call | | | 6.47070 | 5.811 | 31.20 | 0.0103 | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.48 | Put | | | 4,443.47070 | 4,423.811 | 31.20 | 0.9897 | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.49 | Call | | | 6.45220 | 5.818 | 31.76 | 0.0102 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.28 | Call | | | 247.48660 | 241.841 | 19.09 | 0.2067 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.28 | Put | | | 2,251.48660 | 2,228.841 | 19.09 | 0.7933 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.26 | Call | | | 279.05650 | 273.258 | 18.90 | 0.2291 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.26 | Put | | | 2,083.05650 | 2,060.258 | 18.90 | 0.7709 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.27 | Call | | | 262.80430 | 257.077 | 18.99 | 0.2177 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.27 | Put | | | 2,166.80430 | 2,144.077 | 18.99 | 0.7823 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.18 | Call | | | 947.56560 | 941.455 | 18.03 | 0.4608 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.18 | Put | | | 1,450.56560 | 1,429.455 | 18.03 | 0.5392 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.16 | Call | | | 1,024.41950 | 1,018.998 | 17.92 | 0.4874 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.16 | Put | | | 1,327.41950 | 1,306.998 | 17.92 | 0.5126 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.17 | Call | | | 985.34730 | 979.573 | 17.98 | 0.4740 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.17 | Put | | | 1,388.34730 | 1,367.573 | 17.98 | 0.5260 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Future | | | 1.84300 | | 1.83030 | | | 0.0000 | 0.00 | 0 | 16,430 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Future | | | 1.87530 | | 1.86240 | | | 0.0000 | 0.00 | 0 | 3,500 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Future | | | 1.91000 | | 1.89780 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Future | | | 1.94360 | | 1.93070 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 19,930 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.12 | Call | | | 12.31690 | 12.813 | 26.60 | 0.0264 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.12 | Put | | | 2,909.31690 | 2,782.813 | 26.60 | 0.9736 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.13 | Call | | | 11.36820 | 11.672 | 26.94 | 0.0240 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.13 | Put | | | 3,008.36820 | 2,881.672 | 26.94 | 0.9760 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.14 | Call | | | 10.51530 | 10.654 | 27.28 | 0.0219 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.14 | Put | | | 3,107.51530 | 2,980.654 | 27.28 | 0.9781 | 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 | 13/03/2017 | Foreign Exchange Option | 2.14 | Call | | | 194.89560 | 203.972 | 23.44 | 0.1681 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.14 | Put | | | 2,970.89560 | 2,850.972 | 23.44 | 0.8319 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.15 | Call | | | 185.68210 | 194.228 | 23.58 | 0.1608 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.15 | Put | | | 3,061.68210 | 2,941.228 | 23.58 | 0.8392 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.16 | Call | | | 176.96540 | 185.018 | 23.73 | 0.1539 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.16 | Put | | | 3,152.96540 | 3,032.018 | 23.73 | 0.8461 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.98 | Call | | | 839.77900 | 868.784 | 20.27 | 0.4369 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.98 | Put | | | 1,661.77900 | 1,568.784 | 20.27 | 0.5631 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.96 | Call | | | 902.88510 | 935.513 | 20.07 | 0.4622 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.96 | Put | | | 1,524.88510 | 1,435.513 | 20.07 | 0.5378 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.97 | Call | | | 870.74340 | 901.532 | 20.17 | 0.4495 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.97 | Put | | | 1,592.74340 | 1,501.532 | 20.17 | 0.5505 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.94 | Call | | | 1,349.41030 | 1,391.053 | 19.61 | 0.5395 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.94 | Put | | | 1,442.41030 | 1,355.053 | 19.61 | 0.4605 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.95 | Call | | | 1,311.79080 | 1,351.134 | 19.70 | 0.5282 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.95 | Put | | | 1,504.79080 | 1,415.134 | 19.70 | 0.4718 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.96 | Call | | | 1,275.14430 | 1,312.465 | 19.79 | 0.5170 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.96 | Put | | | 1,568.14430 | 1,476.465 | 19.79 | 0.4830 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 19,930 |
| KES / R | On | 19/12/2016 | Foreign Exchange Future | | | 0.13980 | | 0.13870 | | | 0.0000 | 0.00 | 0 | 1,382 |
| KES / R | On | 13/03/2017 | Foreign Exchange Future | | | 0.13980 | | 0.13930 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 19/06/2017 | Foreign Exchange Future | | | 0.14080 | | 0.13900 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/09/2017 | Foreign Exchange Future | | | 0.14010 | | 0.13960 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,382 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,382 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 10.01940 | | 10.01560 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 10.15930 | | 10.15410 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 10.31360 | | 10.31410 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 10.46650 | | 10.46340 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.85 | Call | | | 17.15030 | 15.777 | 19.77 | 0.0690 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.85 | Put | | | 851.55030 | 846.377 | 19.77 | 0.9310 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.86 | Call | | | 16.60070 | 15.275 | 19.80 | 0.0671 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.86 | Put | | | 861.00070 | 855.875 | 19.80 | 0.9329 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.87 | Call | | | 16.06820 | 14.788 | 19.83 | 0.0652 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.87 | Put | | | 870.46820 | 865.388 | 19.83 | 0.9348 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.09 | Call | | | 113.76030 | 110.946 | 18.20 | 0.2040 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.09 | Put | | | 1,049.66030 | 1,041.646 | 18.20 | 0.7960 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.10 | Call | | | 112.33770 | 109.536 | 18.22 | 0.2018 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.10 | Put | | | 1,058.23770 | 1,050.236 | 18.22 | 0.7982 | 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 | 13/03/2017 | Foreign Exchange Option | 11.11 | Call | | | 110.93480 | 108.145 | 18.25 | 0.1996 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.11 | Put | | | 1,066.83480 | 1,058.845 | 18.25 | 0.8004 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.94 | Call | | | 303.82330 | 298.607 | 17.41 | 0.3509 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.94 | Put | | | 929.72330 | 925.007 | 17.41 | 0.6491 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.95 | Call | | | 301.29760 | 296.091 | 17.43 | 0.3485 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.95 | Put | | | 937.19760 | 932.491 | 17.43 | 0.6515 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.96 | Call | | | 298.79340 | 293.599 | 17.45 | 0.3462 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.96 | Put | | | 944.69340 | 939.999 | 17.45 | 0.6538 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.58 | Call | | | 599.32900 | 593.874 | 17.10 | 0.5031 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.58 | Put | | | 715.92900 | 707.374 | 17.10 | 0.4969 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.59 | Call | | | 595.36840 | 589.902 | 17.11 | 0.5007 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.59 | Put | | | 721.96840 | 713.401 | 17.11 | 0.4993 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.57 | Call | | | 603.31730 | 597.875 | 17.09 | 0.5055 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.57 | Put | | | 709.91730 | 701.375 | 17.09 | 0.4945 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Future | | | 1.32090 | | 1.31520 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.33980 | | 1.33420 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Future | | | 1.35290 | | 1.34910 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Future | | | 1.36860 | | 1.36250 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.40 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.40 | Put | | | 848.00000 | 791.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.41 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.41 | Put | | | 948.00000 | 891.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.42 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.42 | Put | | | 1,048.00000 | 991.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.42 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.42 | Put | | | 858.00000 | 802.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.43 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.43 | Put | | | 958.00000 | 902.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.44 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.44 | Put | | | 1,058.00000 | 1,002.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.38 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.38 | Put | | | 309.00000 | 271.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.39 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.39 | Put | | | 409.00000 | 371.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.40 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/06/2017 | Foreign Exchange Option | 1.40 | Put | | | 509.00000 | 471.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Option | 1.36 | Call | | | 25.00000 | 86.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Option | 1.36 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Option | 1.37 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Option | 1.37 | Put | | | 75.00000 | 14.000 | | 1.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| PULA / R | On | 18/09/2017 | Foreign Exchange Option | 1.38 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/09/2017 | Foreign Exchange Option | 1.38 | Put | | | 175.00000 | 114.000 | | 1.0000 | 0.00 | 0 | 0 |
| Total PULA / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO £ | On | 19/12/2016 | Foreign Exchange Future | | | 1.24010 | | 1.24360 | | | 0.0000 | 0.00 | 0 | 1,408 |
| QUANTO £ | On | 13/03/2017 | Foreign Exchange Future | | | 1.24320 | | 1.24650 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 19/06/2017 | Foreign Exchange Future | | | 1.24600 | | 1.24930 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 18/09/2017 | Foreign Exchange Future | | | 1.24870 | | 1.25200 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ Future | | | | | | | | | | | | 0.00 | 0 | 1,408 |
| Total QUANTO £ / \$ | | | | | | | | | | | | 0.00 | 0 | 1,408 |
| QUANTO € | On | 19/12/2016 | Foreign Exchange Future | | | 1.05640 | | 1.06310 | | | 0.0000 | 0.00 | 0 | 52 |
| QUANTO € | On | 13/03/2017 | Foreign Exchange Future | | | 1.06130 | | 1.06810 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 19/06/2017 | Foreign Exchange Future | | | 1.06640 | | 1.07330 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 18/09/2017 | Foreign Exchange Future | | | 1.07150 | | 1.07840 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 0.00 | 0 | 52 |
| Total QUANTO € / \$ | | | | | | | | | | | | 0.00 | 0 | 52 |
| RAIN | On | 19/12/2016 | Foreign Exchange Future | | | 23,832.36000 | | 23,786.26000 | | | 0.0000 | 0.00 | 0 | 0 |
| RAIN | On | 13/03/2017 | Foreign Exchange Future | | | 24,246.18000 | | 24,204.77000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 19/12/2016 | Foreign Exchange Future | | | 9.97780 | | 9.95630 | | | 0.0000 | 0.00 | 0 | 153 |
| SGD / R | On | 13/03/2017 | Foreign Exchange Future | | | 10.14430 | | 10.12420 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Future | | | 10.32820 | | 10.31430 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 153 |
| SGD / R | On | 19/12/2016 | Foreign Exchange Option | 11.81 | Call | | | 2.24600 | 1.661 | 25.63 | 0.0075 | 0.00 | 0 | 0 |
| SGD / R | On | 19/12/2016 | Foreign Exchange Option | 11.81 | Put | | | 1,855.94600 | 1,833.860 | 25.63 | 0.9925 | 0.00 | 0 | 0 |
| SGD / R | On | 19/12/2016 | Foreign Exchange Option | 11.82 | Call | | | 2.21560 | 1.635 | 25.70 | 0.0074 | 0.00 | 0 | 0 |
| SGD / R | On | 19/12/2016 | Foreign Exchange Option | 11.82 | Put | | | 1,865.91560 | 1,843.835 | 25.70 | 0.9926 | 0.00 | 0 | 0 |
| SGD / R | On | 19/12/2016 | Foreign Exchange Option | 11.83 | Call | | | 2.18580 | 1.609 | 25.76 | 0.0073 | 0.00 | 0 | 0 |
| SGD / R | On | 19/12/2016 | Foreign Exchange Option | 11.83 | Put | | | 1,875.88580 | 1,853.810 | 25.76 | 0.9927 | 0.00 | 0 | 0 |
| SGD / R | On | 13/03/2017 | Foreign Exchange Option | 10.99 | Call | | | 121.79050 | 121.226 | 17.89 | 0.2218 | 0.00 | 0 | 0 |
| SGD / R | On | 13/03/2017 | Foreign Exchange Option | 10.99 | Put | | | 987.59050 | 966.926 | 17.89 | 0.7782 | 0.00 | 0 | 0 |
| SGD / R | On | 13/03/2017 | Foreign Exchange Option | 11.00 | Call | | | 120.26510 | 119.682 | 17.91 | 0.2194 | 0.00 | 0 | 0 |
| SGD / R | On | 13/03/2017 | Foreign Exchange Option | 11.00 | Put | | | 996.06510 | 975.382 | 17.91 | 0.7806 | 0.00 | 0 | 0 |
| SGD / R | On | 13/03/2017 | Foreign Exchange Option | 11.01 | Call | | | 118.75930 | 118.158 | 17.94 | 0.2170 | 0.00 | 0 | 0 |
| SGD / R | On | 13/03/2017 | Foreign Exchange Option | 11.01 | Put | | | 1,004.55930 | 983.858 | 17.94 | 0.7830 | 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 | 19/06/2017 | Foreign Exchange Option | 10.51 | Call | | | 432.86440 | 432.804 | 16.54 | 0.4692 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.51 | Put | | | 628.56440 | 614.604 | 16.54 | 0.5308 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.52 | Call | | | 429.17370 | 429.076 | 16.55 | 0.4662 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.52 | Put | | | 634.87370 | 620.876 | 16.55 | 0.5338 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.53 | Call | | | 425.51160 | 425.377 | 16.57 | 0.4633 | 0.00 | 0 | 0 |
| SGD / R | On | 19/06/2017 | Foreign Exchange Option | 10.53 | Put | | | 641.21160 | 627.177 | 16.57 | 0.5367 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 153 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Future | | | 4.18150 | | 4.17990 | | | 0.0000 | 0.00 | 0 | 83 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Future | | | 4.16070 | | 4.16550 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Future | | | 4.13210 | | 4.14360 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 83 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.31 | Call | | | 0.19930 | 0.192 | 30.62 | 0.0020 | 0.00 | 0 | 0 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.31 | Put | | | 1,130.29930 | 1,128.692 | 30.62 | 0.9980 | 0.00 | 0 | 0 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.29 | Call | | | 0.21780 | 0.212 | 30.46 | 0.0022 | 0.00 | 0 | 0 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.29 | Put | | | 1,110.31780 | 1,108.712 | 30.46 | 0.9978 | 0.00 | 0 | 0 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.30 | Call | | | 0.20830 | 0.202 | 30.54 | 0.0021 | 0.00 | 0 | 0 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.30 | Put | | | 1,120.30830 | 1,118.702 | 30.54 | 0.9979 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.86 | Call | | | 11.10140 | 10.802 | 17.93 | 0.0631 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.86 | Put | | | 705.60140 | 710.102 | 17.93 | 0.9369 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.87 | Call | | | 10.66290 | 10.368 | 17.95 | 0.0608 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.87 | Put | | | 715.16290 | 719.668 | 17.95 | 0.9392 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.88 | Call | | | 10.24120 | 9.952 | 17.98 | 0.0586 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.88 | Put | | | 724.74120 | 729.252 | 17.98 | 0.9414 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.26 | Call | | | 153.60760 | 150.079 | 16.46 | 0.4273 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.26 | Put | | | 270.00760 | 277.979 | 16.46 | 0.5727 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.27 | Call | | | 149.90240 | 146.448 | 16.47 | 0.4200 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.27 | Put | | | 276.30240 | 284.348 | 16.47 | 0.5800 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.28 | Call | | | 146.26840 | 142.889 | 16.48 | 0.4127 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.28 | Put | | | 282.66840 | 290.789 | 16.48 | 0.5873 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 83 |
| ZMW / R | On | 19/12/2016 | Foreign Exchange Future | | | 1.43740 | | 1.42600 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.39110 | | 1.37970 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 19/06/2017 | Foreign Exchange Future | | | 1.33020 | | 1.32730 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/09/2017 | Foreign Exchange Future | | | 1.28210 | | 1.27170 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------|----------------|------------------|---------------|
| Total Futures | | | | | | | | | 906,833,031.50 | 63,066 | 1,084,593 |
| Total Options | | | | | | | | | 29,708,382.30 | 62,000 | 2,477,815 |
| Grand Total: | | | | | | | | | 936,541,413.80 | 125,066 | 3,562,408 |