



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/12/2016

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 09/12/2016 Foreign Exchange Future | | | 13.75680 | | 13.72230 | | | 0.0000 | 413,666,976.00 | 30,070 | 0 |
| \$ / R On 12/12/2016 Foreign Exchange Future | | | 13.75920 | | 13.72230 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/12/2016 Foreign Exchange Future | | | 13.75920 | | 13.71740 | | | 0.0000 | 0.00 | 0 | 353 |
| \$ / R On 14/12/2016 Foreign Exchange Future | | | 13.75930 | | 13.71950 | | | 0.0000 | 0.00 | 0 | 251 |
| \$ / R On 15/12/2016 Foreign Exchange Future | | | 13.76140 | | 13.72170 | | | 0.0000 | 0.00 | 0 | 1,777 |
| \$ / R On 19/12/2016 Foreign Exchange Future | | | 13.76990 | | 13.73020 | | | 0.0000 | 975,900,352.80 | 70,872 | 328,554 |
| \$ / R On 21/12/2016 Foreign Exchange Future | | | 13.77410 | | 13.73520 | | | 0.0000 | 0.00 | 0 | 720 |
| \$ / R On 28/12/2016 Foreign Exchange Future | | | 13.79450 | | 13.75560 | | | 0.0000 | 0.00 | 0 | 2,562 |
| \$ / R On 29/12/2016 Foreign Exchange Future | | | 13.79740 | | 13.75850 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 04/01/2017 Foreign Exchange Future | | | 13.81490 | | 13.77600 | | | 0.0000 | 0.00 | 0 | 2,000 |
| \$ / R On 11/01/2017 Foreign Exchange Future | | | 13.83530 | | 13.79630 | | | 0.0000 | 0.00 | 0 | 50 |
| \$ / R On 13/01/2017 Foreign Exchange Future | | | 13.84110 | | 13.80190 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 17/01/2017 Foreign Exchange Future | | | 13.85170 | | 13.81240 | | | 0.0000 | 0.00 | 0 | 2,600 |
| \$ / R On 18/01/2017 Foreign Exchange Future | | | 13.85430 | | 13.81500 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 20/01/2017 Foreign Exchange Future | | | 13.85960 | | 13.82030 | | | 0.0000 | 0.00 | 0 | 184 |
| \$ / R On 23/01/2017 Foreign Exchange Future | | | 13.86760 | | 13.82820 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 25/01/2017 Foreign Exchange Future | | | 13.87290 | | 13.83340 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 27/01/2017 Foreign Exchange Future | | | 13.87810 | | 13.83870 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 31/01/2017 Foreign Exchange Future | | | 13.88870 | | 13.84920 | | | 0.0000 | 0.00 | 0 | 2,339 |
| \$ / R On 17/02/2017 Foreign Exchange Future | | | 13.93370 | | 13.89400 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 27/02/2017 Foreign Exchange Future | | | 13.96000 | | 13.92030 | | | 0.0000 | 0.00 | 0 | 5,745 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|----------------|
| \$ / R | On | 28/02/2017 | | | 13.96260 | | 13.92300 | | | 0.0000 | 0.00 | 0 | 365 |
| \$ / R | On | 01/03/2017 | | | 13.96530 | | 13.92560 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | | | 13.99690 | | 13.95720 | | | 0.0000 | 426,499,539.90 | 30,471 | 311,060 |
| \$ / R | On | 31/03/2017 | | | 14.04510 | | 14.00530 | | | 0.0000 | 0.00 | 0 | 1,561 |
| \$ / R | On | 11/04/2017 | | | 14.07460 | | 14.03460 | | | 0.0000 | 0.00 | 0 | 40 |
| \$ / R | On | 12/04/2017 | | | 14.07730 | | 14.03730 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/04/2017 | | | 14.07990 | | 14.03990 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 21/04/2017 | | | 14.10140 | | 14.06130 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 25/04/2017 | | | 14.11210 | | 14.07200 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | | | 14.25950 | | 14.21870 | | | 0.0000 | 0.00 | 0 | 188,216 |
| \$ / R | On | 12/07/2017 | | | 14.32110 | | 14.28010 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 21/07/2017 | | | 14.34520 | | 14.30410 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/09/2017 | | | 14.50340 | | 14.46170 | | | 0.0000 | 0.00 | 0 | 4,455 |
| \$ / R | On | 23/10/2017 | | | 14.59800 | | 14.55560 | | | 0.0000 | 0.00 | 0 | 334 |
| \$ / R | On | 18/12/2017 | | | 14.74950 | | 14.70560 | | | 0.0000 | 0.00 | 0 | 14,956 |
| \$ / R | On | 19/03/2018 | | | 14.99920 | | 14.94660 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/06/2018 | | | 15.24890 | | 15.18770 | | | 0.0000 | 0.00 | 0 | 70 |
| Total \$ / R Future | | | | | | | | | | | 1,816,066,868.70 | 131,413 | 868,472 |
| \$ / R | On | 09/12/2016 | | 14.11 | Call | | 10.21890 | 0.000 | 12.50 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 09/12/2016 | | 14.11 | Put | | 397.91890 | 353.200 | 12.50 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 09/12/2016 | | 14.15 | Call | | 8.55190 | 0.000 | 12.50 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 09/12/2016 | | 14.15 | Put | | 436.25190 | 393.200 | 12.50 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2016 | | 14.75 | Call | | 4.20680 | 0.421 | 28.64 | 0.0038 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2016 | | 14.75 | Put | | 1,031.90680 | 991.221 | 28.64 | 0.9962 | 0.00 | 0 | 5,000 |
| \$ / R | On | 13/12/2016 | | 14.37 | Call | | 14.84330 | 4.566 | 22.81 | 0.0354 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2016 | | 14.37 | Put | | 667.44330 | 615.366 | 22.81 | 0.9646 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | | 12.64 | Call | | 1,081.31370 | 1,119.592 | 25.79 | 0.9976 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | | 12.64 | Put | | 1.81370 | 0.292 | 25.79 | 0.0024 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | | 12.65 | Call | | 1,071.39650 | 1,109.612 | 25.73 | 0.9975 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | | 12.65 | Put | | 1.89650 | 0.312 | 25.73 | 0.0025 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | | 12.66 | Call | | 1,061.48300 | 1,099.633 | 25.67 | 0.9973 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | | 12.66 | Put | | 1.98300 | 0.333 | 25.67 | 0.0027 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2016 | | 13.95 | Call | | 85.34960 | 63.355 | 19.41 | 0.2965 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2016 | | 13.95 | Put | | 313.64960 | 251.955 | 19.41 | 0.7035 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | | 0.20 | Call | | 13,530.20000 | 13,569.900 | 23.09 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | | 0.20 | Put | | 0.00000 | 0.000 | 23.09 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | | 11.80 | Call | | 1,930.85170 | 1,970.228 | 31.84 | 0.9984 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | | 11.80 | Put | | 0.65170 | 0.328 | 31.84 | 0.0016 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | | 12.50 | Call | | 1,235.90980 | 1,272.644 | 26.47 | 0.9871 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | | 12.50 | Put | | 5.70980 | 2.744 | 26.47 | 0.0129 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | | 12.59 | Call | | 1,146.86600 | 1,183.245 | 25.46 | 0.9841 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | | 12.59 | Put | | 6.66600 | 3.345 | 25.46 | 0.0159 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/12/2016 | | 12.75 | Call | | 989.14220 | 1,024.753 | 23.67 | 0.9763 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | | 12.75 | Put | | 8.94220 | 4.853 | 23.67 | 0.0237 | 0.00 | 0 | 25,850 |
| \$ / R | On | 19/12/2016 | | 13.00 | Call | | 745.17650 | 779.097 | 20.87 | 0.9538 | 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 | 13.00 | Put | | | 14.97650 | 9.197 | 20.87 | 0.0462 | 0.00 | 0 | 166,585 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.22 | Call | | | 546.38790 | 572.381 | 19.75 | 0.8967 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.22 | Put | | | 36.18790 | 22.481 | 19.75 | 0.1033 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | | 488.30280 | 510.029 | 19.52 | 0.8673 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | | 48.10280 | 30.129 | 19.52 | 0.1327 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | | 480.22550 | 501.288 | 19.49 | 0.8627 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | | 50.02550 | 31.388 | 19.49 | 0.1373 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | | 472.20700 | 492.591 | 19.46 | 0.8579 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | | 52.00700 | 32.691 | 19.46 | 0.1421 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.34 | Call | | | 448.50950 | 466.782 | 19.36 | 0.8428 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.34 | Put | | | 58.30950 | 36.882 | 19.36 | 0.1572 | 0.00 | 0 | 7,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.35 | Call | | | 440.73370 | 458.277 | 19.33 | 0.8375 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.35 | Put | | | 60.53370 | 38.377 | 19.33 | 0.1625 | 0.00 | 0 | 4,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.40 | Call | | | 402.81610 | 416.547 | 19.16 | 0.8091 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.40 | Put | | | 72.61610 | 46.647 | 19.16 | 0.1909 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.48 | Call | | | 345.69390 | 352.846 | 18.90 | 0.7568 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.48 | Put | | | 95.49390 | 62.946 | 18.90 | 0.2432 | 0.00 | 0 | 9,347 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Call | | | 332.13370 | 337.577 | 18.83 | 0.7424 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Put | | | 101.93370 | 67.677 | 18.83 | 0.2576 | 0.00 | 0 | 36,016 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.65 | Call | | | 240.22170 | 232.798 | 18.34 | 0.6192 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.65 | Put | | | 160.02170 | 112.898 | 18.34 | 0.3808 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.70 | Call | | | 213.55130 | 202.117 | 18.17 | 0.5731 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.70 | Put | | | 183.35130 | 132.217 | 18.17 | 0.4269 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.75 | Call | | | 188.89090 | 173.760 | 18.01 | 0.5253 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.75 | Put | | | 208.69090 | 153.860 | 18.01 | 0.4747 | 0.00 | 0 | 12,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.77 | Call | | | 179.68910 | 164.279 | 18.07 | 0.5059 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.77 | Put | | | 219.48910 | 164.379 | 18.07 | 0.4941 | 0.00 | 0 | 19,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.85 | Call | | | 146.02600 | 130.173 | 18.33 | 0.4302 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.85 | Put | | | 265.82600 | 210.273 | 18.33 | 0.5698 | 0.00 | 0 | 20,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.90 | Call | | | 127.46500 | 111.825 | 18.50 | 0.3852 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.90 | Put | | | 297.26500 | 241.925 | 18.50 | 0.6148 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.00 | Call | | | 95.71030 | 81.364 | 18.82 | 0.3028 | 0.00 | 0 | 23,025 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.00 | Put | | | 365.51030 | 311.464 | 18.82 | 0.6972 | 0.00 | 0 | 88,710 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.05 | Call | | | 82.33090 | 68.940 | 18.98 | 0.2659 | 0.00 | 0 | 300 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.05 | Put | | | 402.13090 | 349.040 | 18.98 | 0.7341 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.08 | Call | | | 75.04240 | 62.290 | 19.08 | 0.2453 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.08 | Put | | | 424.84240 | 372.390 | 19.08 | 0.7547 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.09 | Call | | | 72.73100 | 60.199 | 19.11 | 0.2387 | 0.00 | 0 | 1,200 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.09 | Put | | | 432.53100 | 380.299 | 19.11 | 0.7613 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.10 | Call | | | 70.47720 | 58.169 | 19.15 | 0.2322 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.10 | Put | | | 440.27720 | 388.269 | 19.15 | 0.7678 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.12 | Call | | | 66.13750 | 54.286 | 19.21 | 0.2196 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.12 | Put | | | 455.93750 | 404.386 | 19.21 | 0.7804 | 0.00 | 0 | 800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.14 | Call | | | 62.01760 | 50.631 | 19.28 | 0.2075 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.14 | Put | | | 471.81760 | 420.731 | 19.28 | 0.7925 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.15 | Call | | | 60.03670 | 48.886 | 19.31 | 0.2016 | 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 | 14.15 | Put | | | 479.83670 | 428.986 | 19.31 | 0.7984 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.18 | Call | | | 54.40360 | 43.963 | 19.41 | 0.1847 | 0.00 | 0 | 4,200 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.18 | Put | | | 504.20360 | 454.063 | 19.41 | 0.8153 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.20 | Call | | | 50.89630 | 40.931 | 19.47 | 0.1741 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.20 | Put | | | 520.69630 | 471.031 | 19.47 | 0.8259 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.23 | Call | | | 45.98760 | 36.730 | 19.57 | 0.1590 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.23 | Put | | | 545.78760 | 496.830 | 19.57 | 0.8410 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.25 | Call | | | 42.94030 | 34.149 | 19.63 | 0.1496 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.25 | Put | | | 562.74030 | 514.249 | 19.63 | 0.8504 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.30 | Call | | | 36.05460 | 28.397 | 19.80 | 0.1279 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.30 | Put | | | 605.85460 | 558.497 | 19.80 | 0.8721 | 0.00 | 0 | 3,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.33 | Call | | | 32.39140 | 25.383 | 19.90 | 0.1162 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.33 | Put | | | 632.19140 | 585.483 | 19.90 | 0.8838 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.34 | Call | | | 31.24330 | 24.446 | 19.93 | 0.1125 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.34 | Put | | | 641.04330 | 594.546 | 19.93 | 0.8875 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.39 | Call | | | 26.01160 | 20.218 | 20.09 | 0.0954 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.39 | Put | | | 685.81160 | 640.318 | 20.09 | 0.9046 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.40 | Call | | | 25.06150 | 19.458 | 20.12 | 0.0923 | 0.00 | 0 | 26,120 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.40 | Put | | | 694.86150 | 649.558 | 20.12 | 0.9077 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.45 | Call | | | 20.75380 | 16.043 | 20.29 | 0.0780 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.45 | Put | | | 740.55380 | 696.144 | 20.29 | 0.9220 | 0.00 | 0 | 20,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.50 | Call | | | 18.96170 | 14.038 | 20.73 | 0.0684 | 0.00 | 0 | 1,200 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.50 | Put | | | 788.76170 | 744.139 | 20.73 | 0.9316 | 0.00 | 0 | 32,849 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.51 | Call | | | 18.63100 | 13.674 | 20.82 | 0.0666 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.51 | Put | | | 798.43100 | 753.774 | 20.82 | 0.9334 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.60 | Call | | | 16.01690 | 10.860 | 21.63 | 0.0529 | 0.00 | 0 | 20,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.60 | Put | | | 885.81690 | 840.960 | 21.63 | 0.9471 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.63 | Call | | | 15.27070 | 10.083 | 21.90 | 0.0491 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.63 | Put | | | 915.07070 | 870.183 | 21.90 | 0.9509 | 0.00 | 0 | 5,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.66 | Call | | | 14.57860 | 9.372 | 22.17 | 0.0456 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.66 | Put | | | 944.37860 | 899.472 | 22.17 | 0.9544 | 0.00 | 0 | 20,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.69 | Call | | | 13.93520 | 8.722 | 22.44 | 0.0424 | 0.00 | 0 | 7,150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.69 | Put | | | 973.73520 | 928.822 | 22.44 | 0.9576 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.70 | Call | | | 13.73090 | 8.518 | 22.53 | 0.0414 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.70 | Put | | | 983.53090 | 938.618 | 22.53 | 0.9586 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.80 | Call | | | 11.93280 | 6.772 | 23.42 | 0.0328 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.45 | Call | | | 0.02030 | 0.024 | 46.92 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.45 | Put | | | 4,719.82030 | 4,680.124 | 46.92 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.89 | Call | | | 0.00540 | 0.007 | 46.92 | 0.0000 | 0.00 | 0 | 17,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.89 | Put | | | 5,159.80540 | 5,120.107 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.98 | Call | | | 0.00410 | 0.005 | 46.92 | 0.0000 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.98 | Put | | | 5,249.80410 | 5,210.105 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.00 | Call | | | 0.00380 | 0.005 | 46.92 | 0.0000 | 0.00 | 0 | 2,310 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.00 | Put | | | 5,269.80380 | 5,230.105 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.15 | Call | | | 0.00240 | 0.003 | 46.92 | 0.0000 | 0.00 | 0 | 26,053 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.15 | Put | | | 5,419.80240 | 5,380.103 | 46.92 | 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 |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.25 | Call | | 0.00180 | 0.002 | 46.92 | 0.0000 | 0.00 | 0 | 10,303 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.25 | Put | | 5,519.80180 | 5,480.102 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.70 | Call | | 0.00040 | 0.001 | 46.92 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.70 | Put | | 5,969.80040 | 5,930.101 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Call | | 0.00040 | 0.000 | 46.92 | 0.0000 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Put | | 6,019.80040 | 5,980.100 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Call | | 0.00030 | 0.000 | 46.92 | 0.0000 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Put | | 6,079.80030 | 6,040.100 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.95 | Call | | 0.00020 | 0.000 | 46.92 | 0.0000 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.95 | Put | | 6,219.80020 | 6,180.100 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.08 | Call | | 0.00010 | 0.000 | 46.92 | 0.0000 | 0.00 | 0 | 750 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.08 | Put | | 6,349.80010 | 6,310.100 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.16 | Call | | 0.00010 | 0.000 | 46.92 | 0.0000 | 0.00 | 0 | 3,300 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.16 | Put | | 6,429.80010 | 6,390.100 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.30 | Call | | 0.00010 | 0.000 | 46.92 | 0.0000 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.30 | Put | | 6,569.80010 | 6,530.100 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.36 | Call | | 0.00000 | 0.000 | 46.92 | 0.0000 | 0.00 | 0 | 368 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.36 | Put | | 6,629.80000 | 6,590.100 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Call | | 0.00000 | 0.000 | 46.92 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Put | | 7,069.80000 | 7,030.100 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.90 | Call | | 0.00000 | 0.000 | 46.92 | 0.0000 | 0.00 | 0 | 32,200 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.90 | Put | | 7,169.80000 | 7,130.100 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.00 | Call | | 0.00000 | 0.000 | 46.92 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.00 | Put | | 7,269.80000 | 7,230.100 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.24 | Call | | 0.00000 | 0.000 | 46.92 | 0.0000 | 0.00 | 0 | 5,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.24 | Put | | 7,509.80000 | 7,470.100 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.30 | Call | | 0.00000 | 0.000 | 46.92 | 0.0000 | 0.00 | 0 | 69,895 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.30 | Put | | 7,569.80000 | 7,530.100 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Call | | 0.00000 | 0.000 | 46.92 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Put | | 9,279.80000 | 9,240.100 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Call | | 0.00000 | 0.000 | 46.92 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Put | | 13,209.80000 | 13,170.100 | 46.92 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.80 | Put | | 1,081.73280 | 1,036.872 | 23.42 | 0.9672 | 0.00 | 0 | 56,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.82 | Call | | 11.62010 | 6.478 | 23.60 | 0.0313 | 0.00 | 0 | 8,756 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.82 | Put | | 1,101.42010 | 1,056.578 | 23.60 | 0.9687 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.86 | Call | | 11.03580 | 5.939 | 23.96 | 0.0286 | 0.00 | 0 | 800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.86 | Put | | 1,140.83580 | 1,096.039 | 23.96 | 0.9714 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.91 | Call | | 10.37400 | 5.342 | 24.41 | 0.0257 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.91 | Put | | 1,190.17400 | 1,145.442 | 24.41 | 0.9743 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.98 | Call | | 9.55880 | 4.631 | 25.04 | 0.0221 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.98 | Put | | 1,259.35880 | 1,214.731 | 25.04 | 0.9779 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Call | | 9.34710 | 4.450 | 25.22 | 0.0212 | 0.00 | 0 | 88,249 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Put | | 1,279.14710 | 1,234.550 | 25.22 | 0.9788 | 0.00 | 0 | 29,368 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.10 | Call | | 8.40820 | 3.675 | 26.11 | 0.0174 | 0.00 | 0 | 1,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.10 | Put | | 1,378.20820 | 1,333.775 | 26.11 | 0.9826 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.20 | Call | | 7.27750 | 2.998 | 26.92 | 0.0141 | 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 | 15.20 | Put | | 1,477.07750 | 1,433.098 | 26.92 | 0.9859 | 0.00 | 0 | 6,985 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.21 | Call | | 7.14210 | 2.933 | 27.00 | 0.0138 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.21 | Put | | 1,486.94210 | 1,443.033 | 27.00 | 0.9862 | 0.00 | 0 | 3,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.28 | Call | | 6.27210 | 2.518 | 27.50 | 0.0118 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.28 | Put | | 1,556.07210 | 1,512.618 | 27.50 | 0.9882 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.40 | Call | | 5.05530 | 1.958 | 28.37 | 0.0092 | 0.00 | 0 | 26,053 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.40 | Put | | 1,674.85530 | 1,632.058 | 28.37 | 0.9908 | 0.00 | 0 | 31,590 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.48 | Call | | 4.39980 | 1.668 | 28.94 | 0.0078 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.48 | Put | | 1,754.19980 | 1,711.768 | 28.94 | 0.9922 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.50 | Call | | 4.25220 | 1.603 | 29.09 | 0.0075 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.50 | Put | | 1,774.05220 | 1,731.703 | 29.09 | 0.9925 | 0.00 | 0 | 69,895 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.57 | Call | | 3.78080 | 1.401 | 29.59 | 0.0065 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.57 | Put | | 1,843.58080 | 1,801.501 | 29.59 | 0.9935 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.68 | Call | | 3.16200 | 1.143 | 30.39 | 0.0053 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.68 | Put | | 1,952.96200 | 1,911.243 | 30.39 | 0.9947 | 0.00 | 0 | 63,513 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.80 | Call | | 2.62310 | 0.926 | 31.26 | 0.0042 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.80 | Put | | 2,072.42310 | 2,031.026 | 31.26 | 0.9958 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.81 | Call | | 2.58350 | 0.910 | 31.33 | 0.0042 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.81 | Put | | 2,082.38350 | 2,041.010 | 31.33 | 0.9958 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.85 | Call | | 2.43260 | 0.851 | 31.62 | 0.0039 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.85 | Put | | 2,122.23260 | 2,080.951 | 31.62 | 0.9961 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.86 | Call | | 2.39660 | 0.837 | 31.69 | 0.0038 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.86 | Put | | 2,132.19660 | 2,090.937 | 31.69 | 0.9962 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.00 | Call | | 1.95670 | 0.668 | 32.70 | 0.0030 | 0.00 | 0 | 52,443 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.00 | Put | | 2,271.75670 | 2,230.768 | 32.70 | 0.9970 | 0.00 | 0 | 32,950 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.11 | Call | | 1.68120 | 0.565 | 33.49 | 0.0025 | 0.00 | 0 | 7,150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.11 | Put | | 2,381.48120 | 2,340.665 | 33.49 | 0.9975 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.20 | Call | | 1.49210 | 0.496 | 34.14 | 0.0022 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.20 | Put | | 2,471.29210 | 2,430.596 | 34.14 | 0.9978 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.31 | Call | | 1.29700 | 0.427 | 34.94 | 0.0019 | 0.00 | 0 | 11,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.31 | Put | | 2,581.09700 | 2,540.527 | 34.94 | 0.9981 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Call | | 1.16180 | 0.379 | 35.59 | 0.0017 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Put | | 2,670.96180 | 2,630.479 | 35.59 | 0.9983 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.47 | Call | | 1.06940 | 0.347 | 36.09 | 0.0015 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.47 | Put | | 2,740.86940 | 2,700.447 | 36.09 | 0.9985 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.53 | Call | | 0.97650 | 0.324 | 36.54 | 0.0014 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.53 | Put | | 2,800.77650 | 2,760.423 | 36.54 | 0.9986 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.55 | Call | | 0.94080 | 0.317 | 36.69 | 0.0014 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.55 | Put | | 2,820.74080 | 2,780.417 | 36.69 | 0.9986 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Call | | 0.72680 | 0.274 | 37.75 | 0.0012 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Put | | 2,960.52680 | 2,920.374 | 37.75 | 0.9988 | 0.00 | 0 | 3,300 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Call | | 0.64010 | 0.256 | 38.28 | 0.0011 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Put | | 3,030.44010 | 2,990.356 | 38.28 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.77 | Call | | 0.62860 | 0.253 | 38.36 | 0.0011 | 0.00 | 0 | 16,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.77 | Put | | 3,040.42860 | 3,000.353 | 38.36 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.83 | Call | | 0.56440 | 0.239 | 38.81 | 0.0010 | 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 | 16.83 | Put | | | 3,100.36440 | 3,060.339 | 38.81 | 0.9990 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.91 | Call | | | 0.48970 | 0.223 | 39.42 | 0.0009 | 0.00 | 0 | 20,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.91 | Put | | | 3,180.28970 | 3,140.323 | 39.42 | 0.9991 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.95 | Call | | | 0.45650 | 0.215 | 39.72 | 0.0009 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.95 | Put | | | 3,220.25650 | 3,180.315 | 39.72 | 0.9991 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.96 | Call | | | 0.44850 | 0.213 | 39.80 | 0.0009 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.96 | Put | | | 3,230.24850 | 3,190.313 | 39.80 | 0.9991 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Call | | | 0.41830 | 0.206 | 40.10 | 0.0008 | 0.00 | 0 | 51,333 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Put | | | 3,270.21830 | 3,230.306 | 40.10 | 0.9992 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.39 | Call | | | 0.21700 | 0.154 | 43.05 | 0.0006 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.39 | Put | | | 3,660.01700 | 3,620.254 | 43.05 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.50 | Call | | | 0.18180 | 0.143 | 43.89 | 0.0006 | 0.00 | 0 | 63,513 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.50 | Put | | | 3,769.98180 | 3,730.243 | 43.89 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.51 | Call | | | 0.17890 | 0.143 | 43.96 | 0.0005 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.51 | Put | | | 3,779.97890 | 3,740.243 | 43.96 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.66 | Call | | | 0.14140 | 0.130 | 45.10 | 0.0005 | 0.00 | 0 | 15,100 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.66 | Put | | | 3,929.94140 | 3,890.230 | 45.10 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.69 | Call | | | 0.13500 | 0.128 | 45.33 | 0.0005 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.69 | Put | | | 3,959.93500 | 3,920.228 | 45.33 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.72 | Call | | | 0.12890 | 0.126 | 45.55 | 0.0005 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.72 | Put | | | 3,989.92890 | 3,950.226 | 45.55 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.00 | Call | | | 0.07430 | 0.087 | 46.92 | 0.0003 | 0.00 | 0 | 1,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.00 | Put | | | 4,269.87430 | 4,230.187 | 46.92 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.03 | Call | | | 0.06830 | 0.080 | 46.92 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.03 | Put | | | 4,299.86830 | 4,260.180 | 46.92 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.06 | Call | | | 0.06270 | 0.074 | 46.92 | 0.0003 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.06 | Put | | | 4,329.86270 | 4,290.174 | 46.92 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.10 | Call | | | 0.05600 | 0.066 | 46.92 | 0.0002 | 0.00 | 0 | 23,489 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.10 | Put | | | 4,369.85600 | 4,330.166 | 46.92 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.12 | Call | | | 0.05290 | 0.062 | 46.92 | 0.0002 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.12 | Put | | | 4,389.85290 | 4,350.162 | 46.92 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Call | | | 0.02280 | 0.027 | 46.92 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Put | | | 4,679.82280 | 4,640.127 | 46.92 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2016 | Foreign Exchange Option | 15.00 | Call | | | 14.03450 | 8.433 | 25.47 | 0.0342 | 0.00 | 0 | 20,000 |
| \$ / R | On | 21/12/2016 | Foreign Exchange Option | 15.00 | Put | | | 1,278.83450 | 1,234.333 | 25.47 | 0.9658 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2016 | Foreign Exchange Option | 13.50 | Call | | | 350.33740 | 358.493 | 19.36 | 0.7225 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2016 | Foreign Exchange Option | 13.50 | Put | | | 115.13740 | 84.394 | 19.36 | 0.2775 | 0.00 | 0 | 20,000 |
| \$ / R | On | 21/12/2016 | Foreign Exchange Option | 14.21 | Call | | | 69.57110 | 60.403 | 20.78 | 0.2095 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2016 | Foreign Exchange Option | 14.21 | Put | | | 544.37110 | 496.303 | 20.78 | 0.7905 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2016 | Foreign Exchange Option | 14.30 | Call | | | 54.69160 | 46.501 | 21.10 | 0.1684 | 0.00 | 0 | 20,000 |
| \$ / R | On | 21/12/2016 | Foreign Exchange Option | 14.30 | Put | | | 619.49160 | 572.401 | 21.10 | 0.8316 | 0.00 | 0 | 0 |
| \$ / R | On | 28/12/2016 | Foreign Exchange Option | 13.94 | Put | | | 362.72950 | 324.630 | 19.42 | 0.5850 | 0.00 | 0 | 0 |
| \$ / R | On | 28/12/2016 | Foreign Exchange Option | 13.94 | Call | | | 178.32950 | 179.130 | 19.42 | 0.4150 | 0.00 | 0 | 0 |
| \$ / R | On | 29/12/2016 | Foreign Exchange Option | 14.46 | Call | | | 64.46840 | 63.171 | 21.01 | 0.1764 | 0.00 | 0 | 0 |
| \$ / R | On | 29/12/2016 | Foreign Exchange Option | 14.46 | Put | | | 765.96840 | 725.771 | 21.01 | 0.8236 | 0.00 | 0 | 0 |
| \$ / R | On | 04/01/2017 | Foreign Exchange Option | 14.10 | Call | | | 163.16870 | 166.450 | 19.30 | 0.3554 | 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 | 04/01/2017 | Foreign Exchange Option | 14.10 | Put | | | 487.16870 | 451.550 | 19.30 | 0.6446 | 0.00 | 0 | 0 |
| \$ / R | On | 11/01/2017 | Foreign Exchange Option | 13.70 | Call | | | 357.58960 | 371.418 | 18.10 | 0.5823 | 0.00 | 0 | 0 |
| \$ / R | On | 11/01/2017 | Foreign Exchange Option | 13.70 | Put | | | 261.28960 | 236.118 | 18.10 | 0.4177 | 0.00 | 0 | 0 |
| \$ / R | On | 13/01/2017 | Foreign Exchange Option | 13.95 | Call | | | 261.50920 | 269.946 | 18.73 | 0.4577 | 0.00 | 0 | 0 |
| \$ / R | On | 13/01/2017 | Foreign Exchange Option | 13.95 | Put | | | 409.60920 | 378.846 | 18.73 | 0.5423 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/01/2017 | Foreign Exchange Option | 16.17 | Call | | | 7.26650 | 7.531 | 24.09 | 0.0203 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/01/2017 | Foreign Exchange Option | 16.17 | Put | | | 2,375.36650 | 2,336.431 | 24.09 | 0.9797 | 0.00 | 0 | 0 |
| \$ / R | On | 17/01/2017 | Foreign Exchange Option | 14.23 | Call | | | 191.71290 | 197.215 | 19.38 | 0.3469 | 0.00 | 0 | 0 |
| \$ / R | On | 17/01/2017 | Foreign Exchange Option | 14.23 | Put | | | 609.31290 | 575.515 | 19.38 | 0.6531 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2017 | Foreign Exchange Option | 14.28 | Call | | | 184.35960 | 189.628 | 19.57 | 0.3319 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/01/2017 | Foreign Exchange Option | 14.28 | Put | | | 649.35960 | 615.328 | 19.57 | 0.6681 | 0.00 | 0 | 0 |
| \$ / R | On | 20/01/2017 | Foreign Exchange Option | 13.71 | Call | | | 408.34590 | 424.034 | 18.45 | 0.5811 | 0.00 | 0 | 0 |
| \$ / R | On | 20/01/2017 | Foreign Exchange Option | 13.71 | Put | | | 298.04590 | 274.434 | 18.45 | 0.4189 | 0.00 | 0 | 0 |
| \$ / R | On | 23/01/2017 | Foreign Exchange Option | 14.06 | Call | | | 274.88060 | 283.827 | 19.03 | 0.4314 | 0.00 | 0 | 0 |
| \$ / R | On | 23/01/2017 | Foreign Exchange Option | 14.06 | Put | | | 506.68060 | 476.227 | 19.03 | 0.5686 | 0.00 | 0 | 0 |
| \$ / R | On | 25/01/2017 | Foreign Exchange Option | 14.10 | Call | | | 273.22590 | 282.111 | 19.24 | 0.4205 | 0.00 | 0 | 0 |
| \$ / R | On | 25/01/2017 | Foreign Exchange Option | 14.10 | Put | | | 539.82590 | 509.211 | 19.24 | 0.5795 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/01/2017 | Foreign Exchange Option | 15.89 | Call | | | 23.65130 | 24.746 | 22.85 | 0.0532 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/01/2017 | Foreign Exchange Option | 15.89 | Put | | | 2,080.25130 | 2,041.846 | 22.85 | 0.9468 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2017 | Foreign Exchange Option | 13.80 | Call | | | 403.16700 | 418.391 | 18.69 | 0.5464 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2017 | Foreign Exchange Option | 13.80 | Put | | | 364.46700 | 340.291 | 18.69 | 0.4536 | 0.00 | 0 | 1,000 |
| \$ / R | On | 27/01/2017 | Foreign Exchange Option | 14.41 | Call | | | 195.59540 | 201.393 | 20.04 | 0.3172 | 0.00 | 0 | 1,000 |
| \$ / R | On | 27/01/2017 | Foreign Exchange Option | 14.41 | Put | | | 766.89540 | 733.293 | 20.04 | 0.6828 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 15.07 | Call | | | 96.32010 | 98.773 | 21.45 | 0.1691 | 0.00 | 0 | 210 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 15.07 | Put | | | 1,317.12010 | 1,280.073 | 21.45 | 0.8309 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 13.98 | Call | | | 346.52320 | 358.345 | 19.00 | 0.4783 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 13.98 | Put | | | 477.32320 | 449.645 | 19.00 | 0.5217 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 14.15 | Call | | | 286.06600 | 295.465 | 19.38 | 0.4147 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2017 | Foreign Exchange Option | 14.15 | Put | | | 586.86600 | 556.765 | 19.38 | 0.5853 | 0.00 | 0 | 210 |
| \$ / R | On | 17/02/2017 | Foreign Exchange Option | 15.03 | Call | | | 154.29370 | 159.168 | 21.32 | 0.2223 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/02/2017 | Foreign Exchange Option | 15.03 | Put | | | 1,290.29370 | 1,255.468 | 21.32 | 0.7777 | 0.00 | 0 | 0 |
| \$ / R | On | 17/02/2017 | Foreign Exchange Option | 14.32 | Call | | | 310.25660 | 321.022 | 19.87 | 0.3933 | 0.00 | 0 | 0 |
| \$ / R | On | 17/02/2017 | Foreign Exchange Option | 14.32 | Put | | | 736.25660 | 707.322 | 19.87 | 0.6067 | 0.00 | 0 | 1,500 |
| \$ / R | On | 27/02/2017 | Foreign Exchange Option | 13.74 | Call | | | 582.40830 | 604.026 | 18.80 | 0.5888 | 0.00 | 0 | 0 |
| \$ / R | On | 27/02/2017 | Foreign Exchange Option | 13.74 | Put | | | 402.10830 | 384.026 | 18.80 | 0.4112 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2017 | Foreign Exchange Option | 14.23 | Call | | | 382.18630 | 395.897 | 19.59 | 0.4366 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2017 | Foreign Exchange Option | 14.23 | Put | | | 689.18630 | 663.297 | 19.59 | 0.5634 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2017 | Foreign Exchange Option | 14.10 | Call | | | 433.34490 | 449.053 | 19.36 | 0.4766 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2017 | Foreign Exchange Option | 14.10 | Put | | | 607.74490 | 583.753 | 19.36 | 0.5234 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.10 | Call | | | 1,038.86060 | 1,071.672 | 18.26 | 0.7767 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.10 | Put | | | 181.66060 | 174.772 | 18.26 | 0.2233 | 0.00 | 0 | 4,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.25 | Call | | | 932.26030 | 963.486 | 18.30 | 0.7379 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.25 | Put | | | 225.06030 | 216.586 | 18.30 | 0.2621 | 0.00 | 0 | 100 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.65 | Call | | | 691.04700 | 715.551 | 18.73 | 0.6223 | 0.00 | 0 | 2,400 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.65 | Put | | | 383.84700 | 368.651 | 18.73 | 0.3777 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.70 | Call | | | 664.49120 | 688.246 | 18.79 | 0.6074 | 0.00 | 0 | 1,603 |

| 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 | 13.70 | Put | | | 407.29120 | 391.346 | 18.79 | 0.3926 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.03 | Call | | | 1,090.77430 | 1,124.264 | 18.24 | 0.7938 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.03 | Put | | | 163.57430 | 157.364 | 18.24 | 0.2062 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.00 | Call | | | 522.25400 | 540.692 | 19.14 | 0.5185 | 540.69 | 1 | 1 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.00 | Put | | | 565.05400 | 543.792 | 19.14 | 0.4815 | 0.00 | 0 | 11,320 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.10 | Call | | | 482.16310 | 499.218 | 19.32 | 0.4897 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.10 | Put | | | 624.96310 | 602.318 | 19.32 | 0.5103 | 0.00 | 0 | 46,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.50 | Call | | | 775.49070 | 802.209 | 18.55 | 0.6668 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.50 | Put | | | 318.29070 | 305.309 | 18.55 | 0.3332 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.40 | Call | | | 378.16580 | 391.359 | 19.85 | 0.4085 | 0.00 | 0 | 7,300 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.40 | Put | | | 820.96580 | 794.459 | 19.85 | 0.5915 | 0.00 | 0 | 45,132 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.44 | Call | | | 366.00890 | 378.723 | 19.92 | 0.3983 | 0.00 | 0 | 100 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.44 | Put | | | 848.80890 | 821.823 | 19.92 | 0.6017 | 0.00 | 0 | 100 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.75 | Call | | | 638.72360 | 661.727 | 18.85 | 0.5925 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.75 | Put | | | 431.52360 | 414.827 | 18.85 | 0.4075 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.65 | Call | | | 308.08570 | 318.463 | 20.30 | 0.3478 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.65 | Put | | | 1,000.88570 | 971.563 | 20.30 | 0.6522 | 0.00 | 0 | 100 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.91 | Call | | | 249.25420 | 257.364 | 20.79 | 0.2925 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.91 | Put | | | 1,202.05420 | 1,170.464 | 20.79 | 0.7075 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.30 | Call | | | 410.25820 | 424.682 | 19.67 | 0.4346 | 0.00 | 0 | 200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.30 | Put | | | 753.05820 | 727.782 | 19.67 | 0.5654 | 0.00 | 0 | 30,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.00 | Call | | | 231.66020 | 239.138 | 20.97 | 0.2751 | 0.00 | 0 | 500 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.00 | Put | | | 1,274.46020 | 1,242.238 | 20.97 | 0.7249 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.10 | Call | | | 213.60540 | 220.431 | 21.16 | 0.2569 | 0.00 | 0 | 7,300 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.10 | Put | | | 1,356.40540 | 1,323.531 | 21.16 | 0.7431 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.50 | Call | | | 348.46490 | 360.485 | 20.03 | 0.3834 | 0.00 | 0 | 750 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.50 | Put | | | 891.26490 | 863.585 | 20.03 | 0.6166 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Call | | | 176.01050 | 181.465 | 21.62 | 0.2176 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Put | | | 1,558.81050 | 1,524.565 | 21.62 | 0.7824 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Call | | | 174.60540 | 180.008 | 21.64 | 0.2161 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Put | | | 1,567.40540 | 1,533.108 | 21.64 | 0.7839 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.96 | Call | | | 239.31640 | 247.071 | 20.89 | 0.2827 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 14.96 | Put | | | 1,242.11640 | 1,210.171 | 20.89 | 0.7173 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.48 | Call | | | 156.54790 | 161.661 | 21.87 | 0.1971 | 0.00 | 0 | 30,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.48 | Put | | | 1,679.34790 | 1,644.761 | 21.87 | 0.8029 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.70 | Call | | | 130.22400 | 134.450 | 22.23 | 0.1681 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.70 | Put | | | 1,873.02400 | 1,837.550 | 22.23 | 0.8319 | 0.00 | 0 | 6,370 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.23 | Call | | | 192.29450 | 198.346 | 21.41 | 0.2349 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.23 | Put | | | 1,465.09450 | 1,431.446 | 21.41 | 0.7651 | 0.00 | 0 | 90 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.80 | Call | | | 119.81720 | 123.690 | 22.39 | 0.1563 | 0.00 | 0 | 180 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.80 | Put | | | 1,962.61720 | 1,926.790 | 22.39 | 0.8437 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.00 | Call | | | 101.53100 | 104.782 | 22.71 | 0.1351 | 0.00 | 0 | 11,320 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.00 | Put | | | 2,144.33100 | 2,107.882 | 22.71 | 0.8649 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Call | | | 173.14680 | 178.562 | 21.66 | 0.2146 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Put | | | 1,575.94680 | 1,541.662 | 21.66 | 0.7854 | 0.00 | 0 | 7,160 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.50 | Call | | | 67.61630 | 69.715 | 23.53 | 0.0937 | 0.00 | 0 | 1,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.50 | Put | | | 2,610.41630 | 2,572.815 | 23.53 | 0.9063 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Call | | | 55.45370 | 57.145 | 23.93 | 0.0781 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Put | | | 2,848.25370 | 2,810.245 | 23.93 | 0.9219 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.74 | Call | | | 125.95370 | 130.034 | 22.29 | 0.1633 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.74 | Put | | | 1,908.75370 | 1,873.134 | 22.29 | 0.8367 | 0.00 | 0 | 3,200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.31 | Call | | | 32.51350 | 35.140 | 24.57 | 0.0504 | 0.00 | 0 | 46,000 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.31 | Put | | | 3,385.31350 | 3,348.240 | 24.57 | 0.9496 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.43 | Call | | | 10.47520 | 12.663 | 25.55 | 0.0198 | 0.00 | 0 | 90 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.43 | Put | | | 4,483.27520 | 4,445.763 | 25.55 | 0.9802 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.22 | Call | | | 84.77670 | 87.457 | 23.07 | 0.1150 | 0.00 | 0 | 45,132 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.22 | Put | | | 2,347.57670 | 2,310.557 | 23.07 | 0.8850 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.00 | Call | | | 5.27660 | 6.540 | 25.55 | 0.0110 | 0.00 | 0 | 6,370 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.00 | Put | | | 5,048.07660 | 5,009.640 | 25.55 | 0.9890 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.38 | Call | | | 3.29180 | 4.151 | 25.55 | 0.0073 | 0.00 | 0 | 3,200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.38 | Put | | | 5,426.09180 | 5,387.251 | 25.55 | 0.9927 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | | 43.72580 | 46.080 | 24.23 | 0.0644 | 0.00 | 0 | 18,186 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | | 3,086.52580 | 3,049.180 | 24.23 | 0.9356 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.24 | Call | | | 0.28200 | 0.389 | 25.55 | 0.0008 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.24 | Put | | | 7,283.08200 | 7,243.489 | 25.55 | 0.9992 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Call | | | 0.21970 | 0.306 | 25.55 | 0.0006 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Put | | | 7,463.01970 | 7,423.406 | 25.55 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.44 | Call | | | 10.35240 | 12.520 | 25.55 | 0.0196 | 0.00 | 0 | 7,160 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.44 | Put | | | 4,493.15240 | 4,455.620 | 25.55 | 0.9804 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.20 | Call | | | 1,801.25940 | 1,840.308 | 18.97 | 0.9299 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.20 | Put | | | 44.05940 | 43.408 | 18.97 | 0.0701 | 0.00 | 0 | 250 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.50 | Call | | | 1,524.88570 | 1,563.658 | 18.33 | 0.8966 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 12.50 | Put | | | 67.68570 | 66.758 | 18.33 | 0.1034 | 0.00 | 0 | 1,500 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.00 | Call | | | 1,113.43060 | 1,147.199 | 18.23 | 0.8009 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 13.00 | Put | | | 156.23060 | 150.299 | 18.23 | 0.1991 | 300.60 | 2 | 111,777 |
| \$ / R | On | 31/03/2017 | Foreign Exchange Option | 14.62 | Call | | | 381.67600 | 392.585 | 20.20 | 0.3811 | 0.00 | 0 | 0 |
| \$ / R | On | 31/03/2017 | Foreign Exchange Option | 14.62 | Put | | | 996.37600 | 967.485 | 20.20 | 0.6189 | 0.00 | 0 | 0 |
| \$ / R | On | 11/04/2017 | Foreign Exchange Option | 13.94 | Call | | | 669.19300 | 688.645 | 19.09 | 0.5565 | 0.00 | 0 | 0 |
| \$ / R | On | 11/04/2017 | Foreign Exchange Option | 13.94 | Put | | | 574.59300 | 554.045 | 19.09 | 0.4435 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 17.02 | Call | | | 84.31610 | 86.093 | 23.93 | 0.0983 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 17.02 | Put | | | 3,067.01610 | 3,028.793 | 23.93 | 0.9017 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.95 | Call | | | 668.62620 | 687.976 | 19.11 | 0.5546 | 0.00 | 0 | 0 |
| \$ / R | On | 12/04/2017 | Foreign Exchange Option | 13.95 | Put | | | 581.32620 | 560.676 | 19.11 | 0.4454 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Option | 13.94 | Call | | | 677.62880 | 697.077 | 19.11 | 0.5577 | 0.00 | 0 | 0 |
| \$ / R | On | 13/04/2017 | Foreign Exchange Option | 13.94 | Put | | | 577.72880 | 557.177 | 19.11 | 0.4423 | 0.00 | 0 | 0 |
| \$ / R | On | 21/04/2017 | Foreign Exchange Option | 14.31 | Call | | | 556.55180 | 570.998 | 19.60 | 0.4741 | 0.00 | 0 | 0 |
| \$ / R | On | 21/04/2017 | Foreign Exchange Option | 14.31 | Put | | | 805.25180 | 779.598 | 19.60 | 0.5259 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 16.67 | Call | | | 125.76290 | 127.796 | 23.12 | 0.1345 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 16.67 | Put | | | 2,723.76290 | 2,685.696 | 23.12 | 0.8655 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.80 | Call | | | 790.06580 | 811.412 | 18.87 | 0.5992 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 13.80 | Put | | | 518.06580 | 499.312 | 18.87 | 0.4008 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 14.10 | Call | | | 651.94690 | 669.075 | 19.24 | 0.5264 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 14.10 | Put | | 679.94690 | 656.975 | 19.24 | 0.4736 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.06 | Call | | 352.17310 | 359.836 | 20.75 | 0.3272 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2017 | Foreign Exchange Option | 15.06 | Put | | 1,340.17310 | 1,307.736 | 20.75 | 0.6728 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Call | | 845.14220 | 862.502 | 19.15 | 0.5578 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Put | | 736.44220 | 713.002 | 19.15 | 0.4422 | 0.00 | 0 | 2,850 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.18 | Call | | 814.87410 | 831.518 | 19.24 | 0.5437 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.18 | Put | | 776.17410 | 752.018 | 19.24 | 0.4563 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.23 | Call | | 793.95760 | 810.006 | 19.31 | 0.5338 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.23 | Put | | 805.25760 | 780.506 | 19.31 | 0.4662 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.33 | Call | | 753.73210 | 768.750 | 19.44 | 0.5142 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.33 | Put | | 865.03210 | 839.250 | 19.44 | 0.4858 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.50 | Call | | 689.79710 | 703.232 | 19.67 | 0.4817 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.50 | Put | | 971.09710 | 943.732 | 19.67 | 0.5183 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.89 | Call | | 562.64440 | 572.792 | 20.20 | 0.4122 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 14.89 | Put | | 1,233.94440 | 1,203.292 | 20.20 | 0.5878 | 0.00 | 0 | 1,297 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.40 | Call | | 434.33880 | 440.869 | 20.97 | 0.3336 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.40 | Put | | 1,615.63880 | 1,581.369 | 20.97 | 0.6664 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.50 | Call | | 413.15120 | 419.132 | 21.12 | 0.3199 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.50 | Put | | 1,694.45120 | 1,659.632 | 21.12 | 0.6801 | 0.00 | 0 | 150 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Call | | 411.09760 | 417.024 | 21.13 | 0.3185 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Put | | 1,702.39760 | 1,667.524 | 21.13 | 0.6815 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Call | | 409.05540 | 414.928 | 21.15 | 0.3172 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Put | | 1,710.35540 | 1,675.428 | 21.15 | 0.6828 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Call | | 407.02090 | 412.843 | 21.16 | 0.3158 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Put | | 1,718.32090 | 1,683.343 | 21.16 | 0.6842 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.78 | Call | | 357.91230 | 363.577 | 21.52 | 0.2839 | 0.00 | 0 | 2,280 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.78 | Put | | 1,919.21230 | 1,884.077 | 21.52 | 0.7161 | 0.00 | 0 | 3,155 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.85 | Call | | 345.14180 | 350.523 | 21.60 | 0.2754 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.85 | Put | | 1,976.44180 | 1,941.024 | 21.60 | 0.7246 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.86 | Call | | 343.35900 | 348.700 | 21.62 | 0.2742 | 0.00 | 0 | 30,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.86 | Put | | 1,984.65900 | 1,949.200 | 21.62 | 0.7258 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.00 | Call | | 319.38860 | 324.200 | 21.79 | 0.2579 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.00 | Put | | 2,100.68860 | 2,064.700 | 21.79 | 0.7421 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.10 | Call | | 303.37790 | 307.835 | 21.91 | 0.2469 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.10 | Put | | 2,184.67790 | 2,148.335 | 21.91 | 0.7531 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Call | | 279.54660 | 283.479 | 22.11 | 0.2301 | 0.00 | 0 | 2,850 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Put | | 2,320.84660 | 2,283.979 | 22.11 | 0.7699 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.73 | Call | | 220.70030 | 223.380 | 22.69 | 0.1871 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 16.73 | Put | | 2,732.00030 | 2,693.880 | 22.69 | 0.8129 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.05 | Call | | 131.40850 | 130.971 | 24.95 | 0.1127 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.05 | Put | | 3,962.70850 | 3,921.471 | 24.95 | 0.8873 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.15 | Call | | 127.19520 | 126.645 | 25.13 | 0.1089 | 0.00 | 0 | 1,297 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.15 | Put | | 4,058.49520 | 4,017.145 | 25.13 | 0.8911 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.65 | Call | | 102.56500 | 104.872 | 25.89 | 0.0908 | 0.00 | 0 | 150 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 18.65 | Put | | 4,533.86500 | 4,495.372 | 25.89 | 0.9092 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.83 | Call | | 976.64280 | 996.991 | 18.79 | 0.6151 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|---------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.83 | Put | | | 587.94280 | 567.491 | 18.79 | 0.3849 | 0.00 | 0 | 2,280 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.87 | Call | | | 956.80800 | 976.723 | 18.85 | 0.6068 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.87 | Put | | | 608.10800 | 587.223 | 18.85 | 0.3932 | 0.00 | 0 | 30,000 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 19.71 | Call | | | 52.92980 | 54.132 | 25.89 | 0.0516 | 0.00 | 0 | 3,155 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 19.71 | Put | | | 5,544.22980 | 5,504.632 | 25.89 | 0.9484 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.00 | Call | | | 1,483.02270 | 1,513.217 | 18.12 | 0.7792 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 13.00 | Put | | | 264.32270 | 253.717 | 18.12 | 0.2208 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 13.95 | Call | | | 997.91210 | 1,017.869 | 18.94 | 0.6000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 13.95 | Put | | | 667.81210 | 646.769 | 18.94 | 0.4000 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 17.98 | Call | | | 165.64970 | 167.396 | 24.59 | 0.1332 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/07/2017 | Foreign Exchange Option | 17.98 | Put | | | 3,865.54970 | 3,826.296 | 24.59 | 0.8668 | 0.00 | 0 | 0 |
| \$ / R | On | 21/07/2017 | Foreign Exchange Option | 14.56 | Call | | | 772.20450 | 786.316 | 19.72 | 0.4924 | 0.00 | 0 | 0 |
| \$ / R | On | 21/07/2017 | Foreign Exchange Option | 14.56 | Put | | | 1,028.10450 | 1,001.116 | 19.72 | 0.5076 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.75 | Call | | | 1,320.86520 | 1,344.999 | 18.56 | 0.6584 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.75 | Put | | | 609.16520 | 591.599 | 18.56 | 0.3416 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.76 | Call | | | 1,315.57150 | 1,339.341 | 18.56 | 0.6568 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.76 | Put | | | 613.87150 | 595.941 | 18.56 | 0.3432 | 0.00 | 0 | 960 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.22 | Call | | | 1,093.19380 | 1,111.958 | 19.12 | 0.5798 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.40 | Put | | | 465.64440 | 451.309 | 18.33 | 0.2840 | 0.00 | 0 | 500 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Put | | | 985,538.30000 | 985,496.600 | 25.35 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.75 | Call | | | 1,964.26010 | 1,994.141 | 17.65 | 0.8178 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.75 | Put | | | 252.56010 | 240.741 | 17.65 | 0.1822 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.00 | Call | | | 1,791.04370 | 1,820.179 | 18.03 | 0.7789 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.00 | Put | | | 329.34370 | 316.779 | 18.03 | 0.2211 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 13.40 | Call | | | 1,527.34440 | 1,554.709 | 18.33 | 0.7160 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Put | | | 3,237.82290 | 3,199.908 | 22.93 | 0.7867 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Call | | | 318.55860 | 322.144 | 22.94 | 0.2126 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Put | | | 3,246.85860 | 3,208.744 | 22.94 | 0.7874 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Call | | | 267.41250 | 269.947 | 23.95 | 0.1791 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Put | | | 3,805.71250 | 3,766.547 | 23.95 | 0.8209 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Call | | | 0.00000 | 0.000 | 25.35 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.00 | Put | | | 2,904.82950 | 2,868.188 | 22.50 | 0.7589 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.03 | Call | | | 362.47630 | 367.473 | 22.53 | 0.2388 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.03 | Put | | | 2,930.77630 | 2,894.073 | 22.53 | 0.7612 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Call | | | 320.48790 | 324.477 | 22.92 | 0.2140 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Put | | | 3,228.78790 | 3,191.077 | 22.92 | 0.7860 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Call | | | 319.52290 | 323.308 | 22.93 | 0.2133 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.69 | Put | | | 1,131.63890 | 1,105.311 | 19.71 | 0.4948 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.40 | Call | | | 460.03630 | 466.532 | 21.81 | 0.2932 | 0.00 | 0 | 960 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.40 | Put | | | 2,398.33630 | 2,363.132 | 21.81 | 0.7068 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.80 | Call | | | 394.97460 | 400.464 | 22.27 | 0.2573 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 16.80 | Put | | | 2,733.27460 | 2,697.064 | 22.27 | 0.7427 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.00 | Call | | | 366.52950 | 371.588 | 22.50 | 0.2411 | 0.00 | 0 | 650 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.22 | Put | | | 851.49380 | 828.558 | 19.12 | 0.4202 | 0.00 | 0 | 110 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.32 | Call | | | 1,049.90660 | 1,067.893 | 19.25 | 0.5635 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.32 | Put | | | 908.20660 | 884.493 | 19.25 | 0.4365 | 0.00 | 0 | 110 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.47 | Call | | | 988.09830 | 1,005.009 | 19.44 | 0.5395 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.47 | Put | | | 996.39830 | 971.609 | 19.44 | 0.4605 | 0.00 | 0 | 150 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 14.69 | Call | | | 903.33890 | 918.711 | 19.71 | 0.5052 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.81 | Call | | | 963.64840 | 979.228 | 19.79 | 0.5057 | 0.00 | 0 | 0 |
| \$ / R | On | 23/10/2017 | Foreign Exchange Option | 14.81 | Put | | | 1,218.04840 | 1,191.228 | 19.79 | 0.4943 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Call | | | 1,393.30040 | 1,413.408 | 18.96 | 0.6184 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.18 | Put | | | 867.70040 | 843.908 | 18.96 | 0.3816 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Call | | | 763.77080 | 774.081 | 21.07 | 0.3917 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.00 | Put | | | 2,058.17080 | 2,024.581 | 21.07 | 0.6083 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Call | | | 1,435.93320 | 1,456.597 | 18.84 | 0.6313 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.09 | Put | | | 820.33320 | 797.097 | 18.84 | 0.3687 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Call | | | 1,407.36440 | 1,427.658 | 18.92 | 0.6226 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.15 | Put | | | 851.76440 | 828.158 | 18.92 | 0.3774 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Call | | | 538.16530 | 545.704 | 22.34 | 0.2916 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.13 | Put | | | 2,962.56530 | 2,926.204 | 22.34 | 0.7084 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Call | | | 1,252.02770 | 1,270.280 | 19.35 | 0.5734 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.50 | Put | | | 1,046.42770 | 1,020.780 | 19.35 | 0.4266 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Call | | | 1,239.58160 | 1,257.673 | 19.39 | 0.5693 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.53 | Put | | | 1,063.98160 | 1,038.173 | 19.39 | 0.4307 | 0.00 | 0 | 22,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Call | | | 520.86590 | 528.179 | 22.46 | 0.2834 | 0.00 | 0 | 33,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.24 | Put | | | 3,055.26590 | 3,018.680 | 22.46 | 0.7166 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Call | | | 642.28250 | 651.188 | 21.70 | 0.3392 | 0.00 | 0 | 52,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.55 | Put | | | 2,486.68250 | 2,451.688 | 21.70 | 0.6608 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Call | | | 590.97020 | 599.193 | 21.99 | 0.3161 | 0.00 | 0 | 22,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 16.82 | Put | | | 2,705.37020 | 2,669.693 | 21.99 | 0.6839 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Call | | | 510.22820 | 517.400 | 22.54 | 0.2784 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.31 | Put | | | 3,114.62820 | 3,077.900 | 22.54 | 0.7216 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Call | | | 531.79290 | 539.248 | 22.38 | 0.2886 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.17 | Put | | | 2,996.19290 | 2,959.748 | 22.38 | 0.7114 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Call | | | 527.07740 | 534.467 | 22.41 | 0.2864 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.20 | Put | | | 3,021.47740 | 2,984.967 | 22.41 | 0.7136 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | | 419.65900 | 424.728 | 23.51 | 0.2321 | 0.00 | 0 | 2,055 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | | 3,774.05900 | 3,735.228 | 23.51 | 0.7679 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Call | | | 513.23680 | 520.450 | 22.51 | 0.2798 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.29 | Put | | | 3,097.63680 | 3,060.950 | 22.51 | 0.7202 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Call | | | 511.72720 | 518.924 | 22.53 | 0.2791 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 17.30 | Put | | | 3,106.12720 | 3,069.424 | 22.53 | 0.7209 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Call | | | 1,851.18820 | 1,879.604 | 18.24 | 0.7364 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.35 | Put | | | 495.58820 | 480.104 | 18.24 | 0.2636 | 0.00 | 0 | 52,000 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Call | | | 1,832.45460 | 1,860.602 | 18.26 | 0.7322 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 13.38 | Put | | | 506.85460 | 491.102 | 18.26 | 0.2678 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Call | | | 1,479.88510 | 1,501.135 | 18.73 | 0.6443 | 0.00 | 0 | 0 |
| \$ / R | On | 18/12/2017 | Foreign Exchange Option | 14.00 | Put | | | 774.28510 | 751.636 | 18.73 | 0.3557 | 0.00 | 0 | 33,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Call | | | 677.94750 | 686.811 | 22.60 | 0.3159 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Put | | | 3,241.34750 | 3,197.612 | 22.60 | 0.6841 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Call | | | 681.33600 | 690.241 | 22.58 | 0.3173 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Put | | | 3,224.73600 | 3,181.040 | 22.58 | 0.6827 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Call | | | 679.63900 | 688.520 | 22.59 | 0.3166 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Put | | | 3,233.03900 | 3,189.320 | 22.59 | 0.6834 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Call | | | 841.56360 | 852.282 | 22.57 | 0.3461 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Put | | | 3,353.86360 | 3,303.382 | 22.57 | 0.6539 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Call | | | 839.70980 | 850.403 | 22.58 | 0.3455 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Put | | | 3,362.00980 | 3,311.503 | 22.58 | 0.6545 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Call | | | 2,264.19850 | 2,299.423 | 18.97 | 0.7235 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Put | | | 716.49850 | 690.523 | 18.97 | 0.2765 | 0.00 | 0 | 70,530 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Call | | | 843.41600 | 854.168 | 22.56 | 0.3468 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Put | | | 3,345.71600 | 3,295.268 | 22.56 | 0.6532 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 841.29 | 3 | 2,576,718 |
| Total \$ / R | | | | | | | | | | | | 1,816,067,709.99 | 131,416 | 3,445,190 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Future | | | 13.76990 | | 13.73020 | | | 0.0000 | 68,849.50 | 5 | 399 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Future | | | 13.99690 | | 13.95720 | | | 0.0000 | 0.00 | 0 | 522 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Future | | | 14.25950 | | 14.21870 | | | 0.0000 | 0.00 | 0 | 54 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Future | | | 14.50340 | | 14.46170 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 68,849.50 | 5 | 975 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 14.99 | Call | | | 945.18390 | 453.938 | 25.13 | 0.0217 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 14.99 | Put | | | 126,925.18390 | 122,463.938 | 25.13 | 0.9783 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Call | | | 934.70860 | 445.033 | 25.22 | 0.0212 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Put | | | 127,914.70860 | 123,455.033 | 25.22 | 0.9788 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 15.01 | Call | | | 924.44640 | 436.367 | 25.31 | 0.0208 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Option | 15.01 | Put | | | 128,904.44640 | 124,446.367 | 25.31 | 0.9792 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 16.99 | Call | | | 4,414.49530 | 4,648.605 | 24.22 | 0.0649 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 16.99 | Put | | | 307,694.49530 | 303,958.605 | 24.22 | 0.9351 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | | 4,372.58300 | 4,607.972 | 24.23 | 0.0644 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | | 308,652.58300 | 304,917.971 | 24.23 | 0.9356 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.01 | Call | | | 4,331.14610 | 4,567.790 | 24.24 | 0.0639 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Option | 17.01 | Put | | | 309,611.14610 | 305,877.790 | 24.24 | 0.9361 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.37 | Call | | | 26,435.56710 | 26,796.011 | 22.25 | 0.2193 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.37 | Put | | | 241,565.56710 | 237,846.011 | 22.25 | 0.7807 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.38 | Call | | | 26,301.88400 | 26,659.676 | 22.26 | 0.2183 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.38 | Put | | | 242,431.88400 | 238,709.676 | 22.26 | 0.7817 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.39 | Call | | | 26,169.24860 | 26,524.104 | 22.27 | 0.2173 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/06/2017 | Foreign Exchange Option | 16.39 | Put | | | 243,299.24860 | 239,574.104 | 22.27 | 0.7827 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.16 | Call | | | 74,649.05580 | 75,857.561 | 20.27 | 0.4369 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.16 | Put | | | 144,479.05580 | 141,517.561 | 20.27 | 0.5631 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.14 | Call | | | 75,248.82420 | 76,475.845 | 20.25 | 0.4397 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.14 | Put | | | 143,078.82420 | 140,135.844 | 20.25 | 0.5603 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.15 | Call | | | 74,945.77980 | 76,166.290 | 20.26 | 0.4383 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/09/2017 | Foreign Exchange Option | 15.15 | Put | | | 143,775.77980 | 140,826.290 | 20.26 | 0.5617 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 68,849.50 | 5 | 975 |
| £ / R | On | 15/12/2016 | Foreign Exchange Future | | | 17.31780 | | 17.28310 | | | 0.0000 | 0.00 | 0 | 14 |
| £ / R | On | 19/12/2016 | Foreign Exchange Future | | | 17.32950 | | 17.29470 | | | 0.0000 | 5,458,792.50 | 315 | 32,728 |
| £ / R | On | 31/01/2017 | Foreign Exchange Future | | | 17.50260 | | 17.46770 | | | 0.0000 | 0.00 | 0 | 30 |
| £ / R | On | 28/02/2017 | Foreign Exchange Future | | | 17.60550 | | 17.57070 | | | 0.0000 | 0.00 | 0 | 34 |
| £ / R | On | 13/03/2017 | Foreign Exchange Future | | | 17.65330 | | 17.61830 | | | 0.0000 | 8,773,690.10 | 497 | 23,665 |
| £ / R | On | 31/03/2017 | Foreign Exchange Future | | | 17.72270 | | 17.68760 | | | 0.0000 | 0.00 | 0 | 89 |
| £ / R | On | 25/04/2017 | Foreign Exchange Future | | | 17.81810 | | 17.78250 | | | 0.0000 | 0.00 | 0 | 73 |
| £ / R | On | 19/06/2017 | Foreign Exchange Future | | | 18.02560 | | 17.98940 | | | 0.0000 | 0.00 | 0 | 32,002 |
| £ / R | On | 18/09/2017 | Foreign Exchange Future | | | 18.37690 | | 18.33990 | | | 0.0000 | 0.00 | 0 | 17 |
| £ / R | On | 18/12/2017 | Foreign Exchange Future | | | 18.73340 | | 18.69280 | | | 0.0000 | 0.00 | 0 | 5,698 |
| Total £ / R Future | | | | | | | | | | | | 14,232,482.60 | 812 | 94,350 |
| £ / R | On | 15/12/2016 | Foreign Exchange Option | 16.70 | Call | | | 623.71930 | 648.694 | 24.08 | 0.8834 | 0.00 | 0 | 0 |
| £ / R | On | 15/12/2016 | Foreign Exchange Option | 16.70 | Put | | | 40.61930 | 30.894 | 24.08 | 0.1166 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 15.89 | Call | | | 1,411.94490 | 1,444.759 | 25.60 | 0.9807 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 15.89 | Put | | | 7.24490 | 5.259 | 25.60 | 0.0193 | 0.00 | 0 | 525 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.64 | Call | | | 0.28410 | 0.174 | 48.37 | 0.0005 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.64 | Put | | | 5,345.58410 | 5,310.674 | 48.37 | 0.9995 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 19.39 | Call | | | 4.63880 | 3.764 | 30.05 | 0.0127 | 0.00 | 0 | 525 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 19.39 | Put | | | 2,099.93880 | 2,064.264 | 30.05 | 0.9873 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 24.46 | Call | | | 0.00640 | 0.003 | 48.37 | 0.0000 | 0.00 | 0 | 4,885 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 24.46 | Put | | | 7,165.30640 | 7,130.503 | 48.37 | 1.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Call | | | 0.00000 | 0.000 | 48.37 | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Put | | | 9,645.30000 | 9,610.500 | 48.37 | 1.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.80 | Call | | | 107.47850 | 105.537 | 24.16 | 0.2579 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.80 | Put | | | 612.77850 | 576.037 | 24.16 | 0.7421 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.65 | Call | | | 0.27860 | 0.170 | 48.37 | 0.0005 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.65 | Put | | | 5,355.57860 | 5,320.670 | 48.37 | 0.9995 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Call | | | 0.13670 | 0.079 | 48.37 | 0.0002 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Put | | | 5,715.43670 | 5,680.579 | 48.37 | 0.9998 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.30 | Call | | | 267.11530 | 272.049 | 22.48 | 0.5257 | 0.00 | 0 | 656 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.30 | Put | | | 272.41530 | 242.549 | 22.48 | 0.4743 | 0.00 | 0 | 525 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 21.41 | Call | | | 0.52290 | 0.382 | 41.50 | 0.0012 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 21.41 | Put | | | 4,115.82290 | 4,080.882 | 41.50 | 0.9988 | 0.00 | 0 | 4,885 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.63 | Call | | | 0.28970 | 0.178 | 48.37 | 0.0005 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.63 | Put | | | 5,335.58970 | 5,300.678 | 48.37 | 0.9995 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.75 | Call | | | 118.34990 | 116.736 | 23.99 | 0.2796 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.75 | Put | | | 573.64990 | 537.236 | 23.99 | 0.7204 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.00 | Call | | | 72.45000 | 69.768 | 24.83 | 0.1832 | 0.00 | 0 | 1,000 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.00 | Put | | | 777.75000 | 740.268 | 24.83 | 0.8168 | 0.00 | 0 | 1,000 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Call | | | 31.27670 | 28.522 | 26.15 | 0.0845 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Put | | | 1,146.57670 | 1,109.022 | 26.15 | 0.9155 | 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 | 16.76 | Call | | | 606.47690 | 624.712 | 21.30 | 0.8329 | 0.00 | 0 | 525 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Put | | | 71.77690 | 55.212 | 21.30 | 0.1671 | 0.00 | 0 | 1,050 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.13 | Call | | | 355.42770 | 363.287 | 22.06 | 0.6313 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.13 | Put | | | 190.72770 | 163.787 | 22.06 | 0.3687 | 0.00 | 0 | 4,885 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.40 | Call | | | 225.02050 | 227.874 | 22.82 | 0.4647 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.40 | Put | | | 330.32050 | 298.374 | 22.82 | 0.5353 | 0.00 | 0 | 0 |
| £ / R | On | 31/01/2017 | Foreign Exchange Option | 16.86 | Call | | | 872.48960 | 890.053 | 19.34 | 0.7069 | 0.00 | 0 | 0 |
| £ / R | On | 31/01/2017 | Foreign Exchange Option | 16.86 | Put | | | 264.78960 | 247.453 | 19.34 | 0.2931 | 0.00 | 0 | 0 |
| £ / R | On | 28/02/2017 | Foreign Exchange Option | 17.89 | Call | | | 544.11880 | 550.637 | 20.50 | 0.4531 | 0.00 | 0 | 0 |
| £ / R | On | 28/02/2017 | Foreign Exchange Option | 17.89 | Put | | | 863.41880 | 835.137 | 20.50 | 0.5469 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.75 | Call | | | 17.68650 | 16.467 | 27.33 | 0.0193 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.75 | Put | | | 6,149.38650 | 6,113.167 | 27.33 | 0.9807 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.76 | Call | | | 17.54400 | 16.332 | 27.33 | 0.0191 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.76 | Put | | | 6,159.24400 | 6,123.032 | 27.33 | 0.9809 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.74 | Call | | | 17.83000 | 16.604 | 27.33 | 0.0194 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.74 | Put | | | 6,139.53000 | 6,103.304 | 27.33 | 0.9806 | 0.00 | 0 | 0 |
| £ / R | On | 31/03/2017 | Foreign Exchange Option | 18.18 | Call | | | 597.16910 | 603.472 | 20.47 | 0.4333 | 0.00 | 0 | 0 |
| £ / R | On | 31/03/2017 | Foreign Exchange Option | 18.18 | Put | | | 1,089.56910 | 1,060.772 | 20.47 | 0.5667 | 0.00 | 0 | 0 |
| £ / R | On | 25/04/2017 | Foreign Exchange Option | 23.98 | Call | | | 26.91050 | 30.074 | 24.81 | 0.0302 | 0.00 | 0 | 0 |
| £ / R | On | 25/04/2017 | Foreign Exchange Option | 23.98 | Put | | | 6,224.41050 | 6,191.974 | 24.81 | 0.9698 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.03 | Call | | | 94.08520 | 95.299 | 25.28 | 0.0699 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.03 | Put | | | 6,134.68520 | 6,099.699 | 25.28 | 0.9301 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.04 | Call | | | 93.60810 | 94.815 | 25.28 | 0.0696 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.04 | Put | | | 6,144.20810 | 6,109.216 | 25.28 | 0.9304 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.02 | Call | | | 94.56460 | 95.785 | 25.28 | 0.0702 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.02 | Put | | | 6,125.16460 | 6,090.185 | 25.28 | 0.9298 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Call | | | 1,364.89160 | 1,380.190 | 18.52 | 0.5826 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.00 | Put | | | 1,024.99160 | 1,003.290 | 18.52 | 0.4174 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.01 | Call | | | 1,360.31530 | 1,375.553 | 18.53 | 0.5813 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 18.01 | Put | | | 1,030.41530 | 1,008.653 | 18.53 | 0.4187 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 17.99 | Call | | | 1,369.48230 | 1,384.835 | 18.52 | 0.5840 | 0.00 | 0 | 0 |
| £ / R | On | 18/09/2017 | Foreign Exchange Option | 17.99 | Put | | | 1,019.58230 | 997.935 | 18.52 | 0.4160 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Call | | | 263.34130 | 268.558 | 23.55 | 0.1322 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.15 | Put | | | 6,720.54130 | 6,685.158 | 23.55 | 0.8678 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Call | | | 262.47920 | 267.682 | 23.55 | 0.1318 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.16 | Put | | | 6,729.67920 | 6,694.282 | 23.55 | 0.8682 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Call | | | 264.20600 | 269.437 | 23.55 | 0.1325 | 0.00 | 0 | 0 |
| £ / R | On | 18/12/2017 | Foreign Exchange Option | 25.14 | Put | | | 6,711.40600 | 6,676.037 | 23.55 | 0.8675 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 20,461 |
| Total £ / R | | | | | | | | | | | | 14,232,482.60 | 812 | 114,811 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Future | | | 0.11973 | | 0.12035 | | | 0.0000 | 478.92 | 4 | 11,156 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Future | | | 0.12222 | | 0.12285 | | | 0.0000 | 0.00 | 0 | 109 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Future | | | 0.12513 | | 0.12578 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Future | | | 0.12789 | | 0.12854 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| Total ¥ / R Future | | | | | | | | | | | | 478.92 | 4 | 11,265 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.41 | Call | | | 0.00000 | 0.000 | 65.17 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.41 | Put | | | 28,965.40000 | 29,027.100 | 65.17 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.42 | Call | | | 0.00000 | 0.000 | 65.17 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.42 | Put | | | 29,965.40000 | 30,027.100 | 65.17 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.43 | Call | | | 0.00000 | 0.000 | 65.17 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.43 | Put | | | 30,965.40000 | 31,027.100 | 65.17 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.14 | Call | | | 98.83850 | 84.209 | 22.40 | 0.1276 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.14 | Put | | | 1,814.13850 | 1,862.309 | 22.40 | 0.8724 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.15 | Call | | | 37.47620 | 30.078 | 23.79 | 0.0509 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.15 | Put | | | 2,752.77620 | 2,808.178 | 23.79 | 0.9491 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.16 | Call | | | 14.45920 | 10.531 | 24.93 | 0.0194 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/03/2017 | Foreign Exchange Option | 0.16 | Put | | | 3,729.75920 | 3,788.631 | 24.93 | 0.9806 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.15 | Call | | | 176.80580 | 169.265 | 23.39 | 0.1626 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.15 | Put | | | 2,599.30580 | 2,655.865 | 23.39 | 0.8374 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.16 | Call | | | 98.09180 | 92.807 | 24.33 | 0.0960 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.16 | Put | | | 3,520.59180 | 3,579.407 | 24.33 | 0.9040 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.17 | Call | | | 55.23190 | 51.301 | 25.19 | 0.0564 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/06/2017 | Foreign Exchange Option | 0.17 | Put | | | 4,477.73190 | 4,537.901 | 25.19 | 0.9436 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.15 | Call | | | 365.82820 | 356.395 | 23.36 | 0.2506 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.15 | Put | | | 2,511.52820 | 2,567.295 | 23.36 | 0.7494 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.16 | Call | | | 231.71540 | 226.271 | 24.09 | 0.1711 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.16 | Put | | | 3,377.41540 | 3,437.171 | 24.09 | 0.8289 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.17 | Call | | | 146.94270 | 143.919 | 24.75 | 0.1157 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/09/2017 | Foreign Exchange Option | 0.17 | Put | | | 4,292.64270 | 4,354.819 | 24.75 | 0.8843 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 478.92 | 4 | 11,265 |
| € / R | On | 19/12/2016 | Foreign Exchange Future | | | 14.54010 | | 14.60680 | | | 0.0000 | 28,527,676.20 | 1,962 | 50,929 |
| € / R | On | 23/01/2017 | Foreign Exchange Future | | | 14.67420 | | 14.74140 | | | 0.0000 | 0.00 | 0 | 349 |
| € / R | On | 25/01/2017 | Foreign Exchange Future | | | 14.68120 | | 14.74820 | | | 0.0000 | 0.00 | 0 | 67 |
| € / R | On | 31/01/2017 | Foreign Exchange Future | | | 14.70180 | | 14.76900 | | | 0.0000 | 0.00 | 0 | 12 |
| € / R | On | 24/02/2017 | Foreign Exchange Future | | | 14.78480 | | 14.85220 | | | 0.0000 | 0.00 | 0 | 2,000 |
| € / R | On | 28/02/2017 | Foreign Exchange Future | | | 14.79860 | | 14.86610 | | | 0.0000 | 0.00 | 0 | 26 |
| € / R | On | 13/03/2017 | Foreign Exchange Future | | | 14.84370 | | 14.91120 | | | 0.0000 | 7,896,848.40 | 532 | 45,161 |
| € / R | On | 15/03/2017 | Foreign Exchange Future | | | 14.85090 | | 14.91850 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 31/03/2017 | Foreign Exchange Future | | | 14.90910 | | 14.97660 | | | 0.0000 | 0.00 | 0 | 7 |
| € / R | On | 19/06/2017 | Foreign Exchange Future | | | 15.19640 | | 15.26410 | | | 0.0000 | 0.00 | 0 | 78,142 |
| € / R | On | 18/09/2017 | Foreign Exchange Future | | | 15.53080 | | 15.59930 | | | 0.0000 | 0.00 | 0 | 1,156 |
| € / R | On | 18/12/2017 | Foreign Exchange Future | | | 15.87190 | | 15.93810 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 36,424,524.60 | 2,494 | 177,849 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.90 | Put | | | 2,295.21940 | 2,360.690 | 33.12 | 0.9967 | 0.00 | 0 | 2,961 |

| 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 | | 6,193.20090 | 6,259.902 | 49.16 | 1.0000 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Call | | 4.25980 | 1.841 | 29.81 | 0.0079 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Put | | 1,797.45980 | 1,861.741 | 29.81 | 0.9921 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.50 | Call | | 3.62650 | 1.533 | 30.48 | 0.0065 | 0.00 | 0 | 450 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.50 | Put | | 1,896.82650 | 1,961.433 | 30.48 | 0.9935 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.90 | Call | | 2.01940 | 0.790 | 33.12 | 0.0033 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Put | | 2,384.99200 | 2,450.590 | 33.72 | 0.9971 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Call | | 1.76890 | 0.680 | 33.79 | 0.0028 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Put | | 2,394.96890 | 2,460.580 | 33.79 | 0.9972 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Call | | 1.74610 | 0.670 | 33.85 | 0.0028 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Put | | 2,404.94610 | 2,470.570 | 33.85 | 0.9972 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Call | | 0.00090 | 0.002 | 49.16 | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 21.90 | Call | | 0.00000 | 0.000 | 49.16 | 0.0000 | 0.00 | 0 | 2,961 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 21.90 | Put | | 7,293.20000 | 7,359.900 | 49.16 | 1.0000 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Call | | 1.79200 | 0.690 | 33.72 | 0.0029 | 0.00 | 0 | 0 |
| € / R | On | 23/01/2017 | Foreign Exchange Option | 14.91 | Call | | 288.49160 | 261.696 | 17.75 | 0.4111 | 0.00 | 0 | 0 |
| € / R | On | 23/01/2017 | Foreign Exchange Option | 14.91 | Put | | 457.09160 | 497.496 | 17.75 | 0.5889 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2017 | Foreign Exchange Option | 14.81 | Call | | 341.26920 | 311.448 | 17.64 | 0.4577 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2017 | Foreign Exchange Option | 14.81 | Put | | 403.06920 | 440.248 | 17.64 | 0.5423 | 0.00 | 0 | 0 |
| € / R | On | 31/01/2017 | Foreign Exchange Option | 15.30 | Call | | 211.97450 | 192.150 | 18.69 | 0.3000 | 0.00 | 0 | 0 |
| € / R | On | 31/01/2017 | Foreign Exchange Option | 15.30 | Put | | 742.97450 | 790.350 | 18.69 | 0.7000 | 0.00 | 0 | 0 |
| € / R | On | 24/02/2017 | Foreign Exchange Option | 15.76 | Call | | 207.28180 | 191.674 | 19.54 | 0.2524 | 0.00 | 0 | 0 |
| € / R | On | 24/02/2017 | Foreign Exchange Option | 15.76 | Put | | 1,115.08180 | 1,166.874 | 19.54 | 0.7476 | 0.00 | 0 | 0 |
| € / R | On | 28/02/2017 | Foreign Exchange Option | 15.17 | Call | | 379.84770 | 356.684 | 18.52 | 0.4050 | 0.00 | 0 | 0 |
| € / R | On | 28/02/2017 | Foreign Exchange Option | 15.17 | Put | | 683.74770 | 728.084 | 18.52 | 0.5950 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 16.00 | Put | | 1,306.33190 | 1,359.083 | 19.74 | 0.7576 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.71 | Call | | 24.75990 | 24.973 | 24.45 | 0.0357 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.71 | Put | | 3,823.55990 | 3,891.273 | 24.45 | 0.9643 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 14.30 | Call | | 874.45890 | 837.840 | 17.69 | 0.6775 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 14.30 | Put | | 263.25890 | 294.140 | 17.69 | 0.3225 | 0.00 | 0 | 1,000 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.69 | Put | | 3,803.85570 | 3,871.502 | 24.40 | 0.9640 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.70 | Call | | 24.90750 | 25.087 | 24.43 | 0.0359 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.70 | Put | | 3,813.70750 | 3,881.387 | 24.43 | 0.9641 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 14.80 | Call | | 591.75190 | 562.667 | 18.02 | 0.5311 | 0.00 | 0 | 500 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 14.80 | Put | | 480.55190 | 518.967 | 18.02 | 0.4689 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 16.00 | Call | | 217.53190 | 202.783 | 19.74 | 0.2424 | 0.00 | 0 | 680 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 17.17 | Call | | 78.40470 | 70.834 | 21.29 | 0.0979 | 0.00 | 0 | 1,000 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 17.17 | Put | | 2,337.20470 | 2,397.135 | 21.29 | 0.9021 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.69 | Call | | 25.05570 | 25.202 | 24.40 | 0.0360 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2017 | Foreign Exchange Option | 15.06 | Call | | 488.62870 | 463.775 | 18.38 | 0.4597 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2017 | Foreign Exchange Option | 15.06 | Put | | 630.12870 | 672.875 | 18.38 | 0.5403 | 0.00 | 0 | 0 |
| € / R | On | 31/03/2017 | Foreign Exchange Option | 15.22 | Call | | 498.38630 | 473.858 | 18.54 | 0.4405 | 0.00 | 0 | 0 |
| € / R | On | 31/03/2017 | Foreign Exchange Option | 15.22 | Put | | 741.78630 | 784.758 | 18.54 | 0.5595 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Call | | 469.08650 | 447.044 | 19.32 | 0.3399 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 16.26 | Put | | 1,464.98650 | 1,510.644 | 19.32 | 0.6601 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.18 | Call | | 116.03490 | 105.140 | 23.00 | 0.0947 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.18 | Put | | | 4,031.93490 | 4,088.740 | 23.00 | 0.9053 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.19 | Call | | | 115.63600 | 104.749 | 23.01 | 0.0944 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.19 | Put | | | 4,041.53600 | 4,098.349 | 23.01 | 0.9056 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.20 | Call | | | 115.24120 | 104.361 | 23.03 | 0.0940 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 19.20 | Put | | | 4,051.14120 | 4,107.961 | 23.03 | 0.9060 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Call | | | 1,450.14810 | 1,408.673 | 17.53 | 0.7412 | 0.00 | 0 | 0 |
| € / R | On | 19/06/2017 | Foreign Exchange Option | 14.11 | Put | | | 296.04810 | 322.273 | 17.53 | 0.2588 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.47 | Call | | | 251.69090 | 238.450 | 23.16 | 0.1571 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.47 | Put | | | 4,122.39090 | 4,177.650 | 23.16 | 0.8429 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.48 | Call | | | 251.22940 | 237.984 | 23.18 | 0.1567 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.48 | Put | | | 4,131.92940 | 4,187.184 | 23.18 | 0.8433 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.46 | Call | | | 252.15450 | 238.914 | 23.14 | 0.1574 | 0.00 | 0 | 0 |
| € / R | On | 18/09/2017 | Foreign Exchange Option | 19.46 | Put | | | 4,112.85450 | 4,168.114 | 23.14 | 0.8426 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Put | | | 2,702.25690 | 2,750.496 | 20.51 | 0.6970 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Put | | | 2,710.46900 | 2,758.730 | 20.52 | 0.6978 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Call | | | 586.78790 | 568.870 | 20.53 | 0.3014 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.07 | Put | | | 2,718.68790 | 2,766.970 | 20.53 | 0.6986 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Call | | | 275.10110 | 260.656 | 24.75 | 0.1425 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 21.41 | Put | | | 5,747.00110 | 5,798.756 | 24.75 | 0.8575 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.05 | Call | | | 590.35690 | 572.396 | 20.51 | 0.3030 | 0.00 | 0 | 0 |
| € / R | On | 18/12/2017 | Foreign Exchange Option | 18.06 | Call | | | 588.56900 | 570.630 | 20.52 | 0.3022 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 9,552 |
| Total € / R | | | | | | | | | | | | 36,424,524.60 | 2,494 | 187,401 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 10.28730 | | 10.22160 | | | 0.0000 | 20,574.60 | 2 | 8,043 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 10.43680 | | 10.37050 | | | 0.0000 | 2,087,360.00 | 200 | 12,259 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 10.61030 | | 10.54260 | | | 0.0000 | 0.00 | 0 | 102 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 10.77370 | | 10.70500 | | | 0.0000 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Future | | | 10.93980 | | 10.86880 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | | 2,107,934.60 | 202 | 20,404 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.66 | Call | | | 16.49830 | 12.523 | 16.36 | 0.0967 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.66 | Put | | | 454.89830 | 385.223 | 16.36 | 0.9033 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.67 | Call | | | 15.80770 | 11.880 | 16.45 | 0.0921 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.67 | Put | | | 464.20770 | 394.580 | 16.45 | 0.9079 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.68 | Call | | | 15.14720 | 11.272 | 16.54 | 0.0877 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.68 | Put | | | 473.54720 | 403.972 | 16.54 | 0.9123 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.96 | Call | | | 22.15100 | 25.499 | 17.30 | 0.0658 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.96 | Put | | | 1,611.65100 | 1,548.699 | 17.30 | 0.9342 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.94 | Call | | | 22.88300 | 26.362 | 17.26 | 0.0678 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.94 | Put | | | 1,592.38300 | 1,529.562 | 17.26 | 0.9322 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.95 | Call | | | 22.51350 | 25.927 | 17.28 | 0.0668 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.95 | Put | | | 1,602.01350 | 1,539.127 | 17.28 | 0.9332 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.07 | Call | | | 93.14340 | 99.516 | 16.63 | 0.1567 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.07 | Put | | | 1,620.54340 | 1,559.216 | 16.63 | 0.8433 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.05 | Call | | | 95.04570 | 101.575 | 16.60 | 0.1595 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.05 | Put | | | 1,602.44570 | 1,541.275 | 16.60 | 0.8405 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.06 | Call | | | 94.08940 | 100.539 | 16.62 | 0.1581 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/06/2017 | Foreign Exchange Option | 12.06 | Put | | | 1,611.48940 | 1,550.239 | 16.62 | 0.8419 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.17 | Put | | | 1,648.61450 | 1,590.774 | 16.79 | 0.7736 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.18 | Call | | | 182.24340 | 193.014 | 16.80 | 0.2250 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.18 | Put | | | 1,657.24340 | 1,599.314 | 16.80 | 0.7750 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.19 | Call | | | 180.88070 | 191.564 | 16.81 | 0.2235 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.19 | Put | | | 1,665.88070 | 1,607.864 | 16.81 | 0.7765 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/09/2017 | Foreign Exchange Option | 12.17 | Call | | | 183.61450 | 194.473 | 16.79 | 0.2264 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Put | | | 1,366.77370 | 1,313.639 | 16.35 | 0.6611 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Call | | | 359.87800 | 377.971 | 16.32 | 0.3422 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.86 | Put | | | 1,351.07800 | 1,298.171 | 16.32 | 0.6578 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Call | | | 357.72070 | 375.697 | 16.33 | 0.3405 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.87 | Put | | | 1,358.92070 | 1,305.897 | 16.33 | 0.6595 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/12/2017 | Foreign Exchange Option | 11.88 | Call | | | 355.57370 | 373.439 | 16.35 | 0.3389 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 2,107,934.60 | 202 | 20,404 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Future | | | 10.45310 | | 10.39360 | | | 0.0000 | 0.00 | 0 | 12 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Future | | | 10.63720 | | 10.57660 | | | 0.0000 | 0.00 | 0 | 160 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Future | | | 10.84930 | | 10.78690 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Future | | | 11.04710 | | 10.98310 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 172 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.51 | Call | | | 0.18100 | 0.030 | 30.76 | 0.0002 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.51 | Put | | | 2,116.58100 | 2,056.930 | 30.76 | 0.9998 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.52 | Call | | | 0.18210 | 0.029 | 30.82 | 0.0002 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.52 | Put | | | 2,126.58210 | 2,066.929 | 30.82 | 0.9998 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.53 | Call | | | 0.18330 | 0.028 | 30.88 | 0.0002 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2016 | Foreign Exchange Option | 12.53 | Put | | | 2,136.58330 | 2,076.928 | 30.88 | 0.9998 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.73 | Call | | | 14.37540 | 15.491 | 19.43 | 0.0382 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.73 | Put | | | 2,167.77540 | 2,108.291 | 19.43 | 0.9618 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.74 | Call | | | 14.37370 | 15.234 | 19.44 | 0.0376 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.74 | Put | | | 2,177.77370 | 2,118.034 | 19.44 | 0.9624 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.75 | Call | | | 14.37240 | 14.980 | 19.45 | 0.0370 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/03/2017 | Foreign Exchange Option | 12.75 | Put | | | 2,187.77240 | 2,127.780 | 19.45 | 0.9630 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.73 | Call | | | 224.13900 | 239.230 | 17.64 | 0.2925 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.73 | Put | | | 1,167.23900 | 1,119.930 | 17.64 | 0.7075 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.74 | Call | | | 222.22170 | 237.189 | 17.66 | 0.2904 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.74 | Put | | | 1,175.32170 | 1,127.889 | 17.66 | 0.7096 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.75 | Call | | | 220.31890 | 235.164 | 17.67 | 0.2884 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/06/2017 | Foreign Exchange Option | 11.75 | Put | | | 1,183.41890 | 1,135.864 | 17.67 | 0.7116 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.28 | Call | | | 510.04770 | 539.177 | 16.56 | 0.4721 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.28 | Put | | | 806.94770 | 772.077 | 16.56 | 0.5279 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------|------------------|---------------|
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.29 | Call | | | 506.55610 | 535.508 | 16.58 | 0.4697 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.29 | Put | | | 813.45610 | 778.408 | 16.58 | 0.5303 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.30 | Call | | | 503.08720 | 531.866 | 16.59 | 0.4674 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/09/2017 | Foreign Exchange Option | 11.30 | Put | | | 819.98720 | 784.766 | 16.59 | 0.5326 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 172 |
| CF CANDCO | On | 19/12/2016 | Foreign Exchange Future | | | 498.63110 | | 553.87860 | | | 0.0000 | 0.00 | 0 | 20,000 |
| Total CF CANDO CAGZ Future | | | | | | | | | | | | 0.00 | 0 | 20,000 |
| Total CF CANDO CAGZ | | | | | | | | | | | | 0.00 | 0 | 20,000 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Future | | | 13.50490 | | 13.51920 | | | 0.0000 | 243,088.20 | 18 | 1,712 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Future | | | 13.80330 | | 13.81700 | | | 0.0000 | 82,819.80 | 6 | 121 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Future | | | 14.15070 | | 14.16430 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Future | | | 14.48090 | | 14.49470 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 325,908.00 | 24 | 1,833 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.68 | Call | | | 0.28220 | 0.186 | 39.91 | 0.0008 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.68 | Put | | | 3,161.08220 | 3,175.286 | 39.91 | 0.9992 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Call | | | 0.27940 | 0.184 | 39.97 | 0.0008 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Put | | | 3,171.07940 | 3,185.283 | 39.97 | 0.9992 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.70 | Call | | | 0.27660 | 0.181 | 40.04 | 0.0008 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2016 | Foreign Exchange Option | 16.70 | Put | | | 3,181.07660 | 3,195.281 | 40.04 | 0.9992 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.05 | Call | | | 42.15290 | 41.396 | 25.34 | 0.0573 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.05 | Put | | | 3,275.15290 | 3,288.096 | 25.34 | 0.9427 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.06 | Call | | | 42.10090 | 41.330 | 25.39 | 0.0571 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.06 | Put | | | 3,285.10090 | 3,298.030 | 25.39 | 0.9429 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.07 | Call | | | 42.04950 | 41.266 | 25.44 | 0.0569 | 0.00 | 0 | 0 |
| CHF / R | On | 13/03/2017 | Foreign Exchange Option | 17.07 | Put | | | 3,295.04950 | 3,307.966 | 25.44 | 0.9431 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.87 | Call | | | 318.40390 | 315.767 | 21.56 | 0.2562 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.87 | Put | | | 2,024.10390 | 2,035.067 | 21.56 | 0.7438 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.88 | Call | | | 316.74030 | 314.119 | 21.57 | 0.2551 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.88 | Put | | | 2,032.44030 | 2,043.419 | 21.57 | 0.7449 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.89 | Call | | | 315.08610 | 312.477 | 21.59 | 0.2539 | 0.00 | 0 | 0 |
| CHF / R | On | 19/06/2017 | Foreign Exchange Option | 15.89 | Put | | | 2,040.78610 | 2,051.777 | 21.59 | 0.7461 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.38 | Call | | | 681.61360 | 679.450 | 20.42 | 0.4032 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.38 | Put | | | 1,566.91360 | 1,578.550 | 20.42 | 0.5968 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.39 | Call | | | 678.89290 | 676.728 | 20.44 | 0.4019 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.39 | Put | | | 1,574.19290 | 1,585.828 | 20.44 | 0.5981 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.40 | Call | | | 676.18420 | 674.024 | 20.45 | 0.4006 | 0.00 | 0 | 0 |
| CHF / R | On | 18/09/2017 | Foreign Exchange Option | 15.40 | Put | | | 1,581.48420 | 1,593.124 | 20.45 | 0.5994 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 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 | | | | | | | | | | | | 325,908.00 | 24 | 1,833 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Future | | | 1.98590 | | 1.98650 | | | 0.0000 | 0.00 | 0 | 10 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.99430 | | 1.99900 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Future | | | 2.01440 | | 2.01980 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Future | | | 2.03330 | | 2.04090 | | | 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 | | | 0.71250 | 0.231 | 39.21 | 0.0007 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.45 | Put | | | 4,635.71250 | 4,641.231 | 39.21 | 0.9993 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.46 | Call | | | 0.65190 | 0.246 | 40.09 | 0.0007 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.46 | Put | | | 4,735.65190 | 4,741.246 | 40.09 | 0.9993 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.47 | Call | | | 0.59770 | 0.261 | 40.98 | 0.0007 | 0.00 | 0 | 0 |
| CNH / R | On | 19/12/2016 | Foreign Exchange Option | 2.47 | Put | | | 4,835.59770 | 4,841.261 | 40.98 | 0.9993 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.50 | Put | | | 5,044.78990 | 5,088.928 | 23.78 | 0.9650 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.48 | Call | | | 34.53210 | 32.476 | 23.16 | 0.0363 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.48 | Put | | | 4,844.53210 | 4,889.476 | 23.16 | 0.9637 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.49 | Call | | | 34.65260 | 32.190 | 23.47 | 0.0356 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.49 | Put | | | 4,944.65260 | 4,989.190 | 23.47 | 0.9644 | 0.00 | 0 | 0 |
| CNH / R | On | 13/03/2017 | Foreign Exchange Option | 2.50 | Call | | | 34.78990 | 31.928 | 23.78 | 0.0350 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.24 | Put | | | 2,590.61190 | 2,632.498 | 19.14 | 0.7566 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.25 | Call | | | 372.32320 | 360.589 | 19.23 | 0.2347 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.25 | Put | | | 2,674.32320 | 2,716.589 | 19.23 | 0.7653 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.26 | Call | | | 356.75690 | 345.388 | 19.31 | 0.2262 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.26 | Put | | | 2,758.75690 | 2,801.388 | 19.31 | 0.7738 | 0.00 | 0 | 0 |
| CNH / R | On | 19/06/2017 | Foreign Exchange Option | 2.24 | Call | | | 388.61190 | 376.498 | 19.14 | 0.2434 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.14 | Call | | | 927.66120 | 898.990 | 18.67 | 0.4095 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.14 | Put | | | 1,918.66120 | 1,965.990 | 18.67 | 0.5905 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.15 | Call | | | 895.99890 | 868.076 | 18.72 | 0.3989 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.15 | Put | | | 1,986.99890 | 2,035.076 | 18.72 | 0.6011 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.16 | Call | | | 866.41090 | 839.204 | 18.78 | 0.3886 | 0.00 | 0 | 0 |
| CNH / R | On | 18/09/2017 | Foreign Exchange Option | 2.16 | Put | | | 2,057.41090 | 2,106.204 | 18.78 | 0.6114 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 10 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Future | | | 1.95670 | | 1.96500 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.99780 | | 2.00590 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Future | | | 2.04570 | | 2.05370 | | | 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 | Call | | | 0.54540 | 0.658 | 48.42 | 0.0015 | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.49 | Put | | | 5,250.54540 | 5,333.658 | 48.42 | 0.9985 | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.47 | Call | | | 0.58020 | 0.539 | 46.16 | 0.0013 | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.47 | Put | | | 5,050.58020 | 5,133.539 | 46.16 | 0.9987 | 0.00 | 0 | 0 |
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.48 | Call | | | 0.56210 | 0.596 | 47.29 | 0.0014 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| DKK / R | On | 19/12/2016 | Foreign Exchange Option | 2.48 | Put | | | 5,150.56210 | 5,233.597 | 47.29 | 0.9986 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.28 | Call | | | 93.45100 | 86.243 | 19.34 | 0.0973 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.28 | Put | | | 2,834.45100 | 2,908.243 | 19.34 | 0.9027 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.26 | Call | | | 108.67900 | 99.935 | 19.13 | 0.1109 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.26 | Put | | | 2,649.67900 | 2,721.935 | 19.13 | 0.8891 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.27 | Call | | | 100.77700 | 92.830 | 19.23 | 0.1039 | 0.00 | 0 | 0 |
| DKK / R | On | 13/03/2017 | Foreign Exchange Option | 2.27 | Put | | | 2,741.77700 | 2,814.830 | 19.23 | 0.8961 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.17 | Put | | | 1,767.50620 | 1,818.501 | 17.82 | 0.6524 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.18 | Call | | | 577.52070 | 549.368 | 17.88 | 0.3353 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.18 | Put | | | 1,840.52070 | 1,892.368 | 17.88 | 0.6647 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.16 | Call | | | 632.65530 | 602.783 | 17.76 | 0.3603 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.16 | Put | | | 1,695.65530 | 1,745.783 | 17.76 | 0.6397 | 0.00 | 0 | 0 |
| DKK / R | On | 19/06/2017 | Foreign Exchange Option | 2.17 | Call | | | 604.50620 | 575.501 | 17.82 | 0.3476 | 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 | | | 1.77460 | | 1.77020 | | | 0.0000 | 0.00 | 0 | 16,430 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Future | | | 1.80390 | | 1.80040 | | | 0.0000 | 0.00 | 0 | 3,500 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Future | | | 1.83790 | | 1.83450 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Future | | | 1.86890 | | 1.86590 | | | 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 | | | 1.90490 | 0.509 | 36.28 | 0.0017 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.12 | Put | | | 3,499.90490 | 3,454.509 | 36.28 | 0.9983 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.13 | Call | | | 1.82150 | 0.479 | 36.95 | 0.0016 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.13 | Put | | | 3,599.82150 | 3,554.479 | 36.95 | 0.9984 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.14 | Call | | | 1.74630 | 0.452 | 37.62 | 0.0015 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.14 | Put | | | 3,699.74630 | 3,654.452 | 37.62 | 0.9985 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.14 | Call | | | 86.55390 | 86.713 | 23.97 | 0.0896 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.14 | Put | | | 3,482.55390 | 3,447.713 | 23.97 | 0.9104 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.15 | Call | | | 81.98680 | 82.099 | 24.14 | 0.0851 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.15 | Put | | | 3,577.98680 | 3,543.099 | 24.14 | 0.9149 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.16 | Call | | | 77.42440 | 78.523 | 24.35 | 0.0813 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.16 | Put | | | 3,673.42440 | 3,639.523 | 24.35 | 0.9187 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.98 | Call | | | 554.52410 | 556.682 | 20.44 | 0.3343 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.98 | Put | | | 2,009.52410 | 1,977.682 | 20.44 | 0.6657 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.96 | Call | | | 600.50570 | 603.300 | 20.20 | 0.3573 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.96 | Put | | | 1,855.50570 | 1,824.300 | 20.20 | 0.6427 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.97 | Call | | | 577.00740 | 579.474 | 20.32 | 0.3456 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/06/2017 | Foreign Exchange Option | 1.97 | Put | | | 1,932.00740 | 1,900.474 | 20.32 | 0.6544 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.94 | Call | | | 982.63920 | 988.456 | 19.66 | 0.4486 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.94 | Put | | | 1,723.63920 | 1,699.456 | 19.66 | 0.5514 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.95 | Call | | | 951.48690 | 956.610 | 19.75 | 0.4375 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.95 | Put | | | 1,792.48690 | 1,767.610 | 19.75 | 0.5625 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.96 | Call | | | 922.23240 | 926.800 | 19.85 | 0.4267 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| HK\$/R | On | 18/09/2017 | Foreign Exchange Option | 1.96 | Put | | | 1,863.23240 | 1,837.800 | 19.85 | 0.5733 | 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 | | | 0.13480 | | 0.13450 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 13/03/2017 | Foreign Exchange Future | | | 0.13470 | | 0.13470 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 19/06/2017 | Foreign Exchange Future | | | 0.13470 | | 0.13480 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/09/2017 | Foreign Exchange Future | | | 0.13420 | | 0.13490 | | | 0.0000 | 0.00 | 0 | 1,382 |
| 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 | | | 9.85550 | | 9.83670 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 9.99250 | | 9.97380 | | | 0.0000 | 0.00 | 0 | 58 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 10.15010 | | 10.13080 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 10.29640 | | 10.27670 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 58 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.85 | Call | | | 2.96570 | 1.307 | 24.65 | 0.0097 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.85 | Put | | | 1,016.26570 | 995.807 | 24.65 | 0.9903 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.86 | Call | | | 2.84840 | 1.246 | 24.71 | 0.0093 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.86 | Put | | | 1,026.14840 | 1,005.746 | 24.71 | 0.9907 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.87 | Call | | | 2.73590 | 1.188 | 24.76 | 0.0089 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.87 | Put | | | 1,036.03590 | 1,015.688 | 24.76 | 0.9911 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.09 | Call | | | 54.44710 | 57.283 | 17.68 | 0.1321 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.09 | Put | | | 1,170.64710 | 1,154.783 | 17.68 | 0.8679 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.10 | Call | | | 53.51120 | 56.269 | 17.69 | 0.1301 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.10 | Put | | | 1,179.71120 | 1,163.769 | 17.69 | 0.8699 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.11 | Call | | | 52.59170 | 55.272 | 17.70 | 0.1282 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.11 | Put | | | 1,188.79170 | 1,172.772 | 17.70 | 0.8718 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.94 | Call | | | 209.75160 | 215.071 | 16.96 | 0.2919 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.94 | Put | | | 1,018.95160 | 1,004.971 | 16.96 | 0.7081 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.95 | Call | | | 207.75680 | 213.019 | 16.97 | 0.2896 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.95 | Put | | | 1,026.95680 | 1,012.919 | 16.97 | 0.7104 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.96 | Call | | | 205.77910 | 210.988 | 16.99 | 0.2873 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/06/2017 | Foreign Exchange Option | 10.96 | Put | | | 1,034.97910 | 1,020.888 | 16.99 | 0.7127 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.58 | Call | | | 461.08710 | 476.150 | 16.58 | 0.4550 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.58 | Put | | | 764.38710 | 759.750 | 16.58 | 0.5450 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.59 | Call | | | 457.60390 | 472.601 | 16.59 | 0.4525 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.59 | Put | | | 770.90390 | 766.201 | 16.59 | 0.5475 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.57 | Call | | | 464.59830 | 479.727 | 16.57 | 0.4575 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/09/2017 | Foreign Exchange Option | 10.57 | Put | | | 757.89830 | 753.327 | 16.57 | 0.5425 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 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 NZ\$ / R | | | | | | | | | 0.00 | 0 | 58 |
| PULA / R On 19/12/2016 Foreign Exchange Future | | | 1.28730 | | 1.29390 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R On 13/03/2017 Foreign Exchange Future | | | 1.30710 | | 1.31390 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R On 19/06/2017 Foreign Exchange Future | | | 1.31840 | | 1.32500 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R On 18/09/2017 Foreign Exchange Future | | | 1.33030 | | 1.33710 | | | 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 | | | 1,061.00000 | 1,127.000 | | 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 | | | 1,161.00000 | 1,227.000 | | 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 | | | 1,261.00000 | 1,327.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R On 13/03/2017 Foreign Exchange Option | 1.42 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R On 13/03/2017 Foreign Exchange Option | 1.42 | Put | | | 1,061.00000 | 1,129.000 | | 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 | | | 1,161.00000 | 1,229.000 | | 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 | | | 1,261.00000 | 1,329.000 | | 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 | | | 550.00000 | 616.000 | | 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 | | | 650.00000 | 716.000 | | 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 | | | 750.00000 | 816.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R On 18/09/2017 Foreign Exchange Option | 1.36 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R On 18/09/2017 Foreign Exchange Option | 1.36 | Put | | | 229.00000 | 297.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R On 18/09/2017 Foreign Exchange Option | 1.37 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R On 18/09/2017 Foreign Exchange Option | 1.37 | Put | | | 329.00000 | 397.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R On 18/09/2017 Foreign Exchange Option | 1.38 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R On 18/09/2017 Foreign Exchange Option | 1.38 | Put | | | 429.00000 | 497.000 | | 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 | | | 1.25850 | | 1.25960 | | | 0.0000 | 0.00 | 0 | 2 |
| QUANTO £ On 13/03/2017 Foreign Exchange Future | | | 1.26120 | | 1.26230 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ On 19/06/2017 Foreign Exchange Future | | | 1.26410 | | 1.26520 | | | 0.0000 | 0.00 | 0 | 8,095 |
| QUANTO £ On 18/09/2017 Foreign Exchange Future | | | 1.26710 | | 1.26820 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ Future | | | | | | | | | 0.00 | 0 | 8,097 |
| Total QUANTO £ / \$ | | | | | | | | | 0.00 | 0 | 8,097 |
| QUANTO € On 19/12/2016 Foreign Exchange Future | | | 1.05590 | | 1.06380 | | | 0.0000 | 52,795.00 | 50 | 2 |
| QUANTO € On 13/03/2017 Foreign Exchange Future | | | 1.06050 | | 1.06830 | | | 0.0000 | 10,605.00 | 10 | 10 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|---------------|-------------------------|-------|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|------------------|------------------|---------------|
| QUANTO €On | 19/06/2017 | Foreign Exchange Future | | | | 1.06570 | | 1.07350 | | | 0.0000 | 0.00 | 0 | 25,352 |
| QUANTO €On | 18/09/2017 | Foreign Exchange Future | | | | 1.07080 | | 1.07870 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 63,400.00 | 60 | 25,364 |
| Total QUANTO € / \$ | | | | | | | | | | | | 63,400.00 | 60 | 25,364 |
| RAIN | On 19/12/2016 | Foreign Exchange Future | | | | 22,940.26000 | | 22,979.03000 | | | 0.0000 | 0.00 | 0 | 0 |
| RAIN | On 13/03/2017 | Foreign Exchange Future | | | | 23,297.84000 | | 23,349.65000 | | | 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 | | | | 9.63380 | | 9.64800 | | | 0.0000 | 0.00 | 0 | 153 |
| SGD / R | On 13/03/2017 | Foreign Exchange Future | | | | 9.79350 | | 9.80860 | | | 0.0000 | 0.00 | 0 | 36 |
| SGD / R | On 19/06/2017 | Foreign Exchange Future | | | | 9.98020 | | 9.99380 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 189 |
| SGD / R | On 19/12/2016 | Foreign Exchange Option | 11.81 | Call | | | | 0.15470 | 0.062 | 36.48 | 0.0004 | 0.00 | 0 | 0 |
| SGD / R | On 19/12/2016 | Foreign Exchange Option | 11.81 | Put | | | | 2,162.15470 | 2,176.262 | 36.48 | 0.9996 | 0.00 | 0 | 0 |
| SGD / R | On 19/12/2016 | Foreign Exchange Option | 11.82 | Call | | | | 0.15790 | 0.065 | 36.74 | 0.0004 | 0.00 | 0 | 0 |
| SGD / R | On 19/12/2016 | Foreign Exchange Option | 11.82 | Put | | | | 2,172.15790 | 2,186.265 | 36.74 | 0.9996 | 0.00 | 0 | 0 |
| SGD / R | On 19/12/2016 | Foreign Exchange Option | 11.83 | Call | | | | 0.16110 | 0.068 | 36.99 | 0.0004 | 0.00 | 0 | 0 |
| SGD / R | On 19/12/2016 | Foreign Exchange Option | 11.83 | Put | | | | 2,182.16110 | 2,196.268 | 36.99 | 0.9996 | 0.00 | 0 | 0 |
| SGD / R | On 13/03/2017 | Foreign Exchange Option | 10.99 | Call | | | | 47.82410 | 44.862 | 17.80 | 0.1092 | 0.00 | 0 | 0 |
| SGD / R | On 13/03/2017 | Foreign Exchange Option | 10.99 | Put | | | | 1,229.22410 | 1,241.362 | 17.80 | 0.8908 | 0.00 | 0 | 0 |
| SGD / R | On 13/03/2017 | Foreign Exchange Option | 11.00 | Call | | | | 46.97940 | 44.022 | 17.81 | 0.1075 | 0.00 | 0 | 0 |
| SGD / R | On 13/03/2017 | Foreign Exchange Option | 11.00 | Put | | | | 1,238.37940 | 1,250.522 | 17.81 | 0.8925 | 0.00 | 0 | 0 |
| SGD / R | On 13/03/2017 | Foreign Exchange Option | 11.01 | Call | | | | 46.14790 | 43.196 | 17.82 | 0.1057 | 0.00 | 0 | 0 |
| SGD / R | On 13/03/2017 | Foreign Exchange Option | 11.01 | Put | | | | 1,247.54790 | 1,259.696 | 17.82 | 0.8943 | 0.00 | 0 | 0 |
| SGD / R | On 19/06/2017 | Foreign Exchange Option | 10.51 | Call | | | | 272.64860 | 264.802 | 16.35 | 0.3531 | 0.00 | 0 | 0 |
| SGD / R | On 19/06/2017 | Foreign Exchange Option | 10.51 | Put | | | | 788.84860 | 794.602 | 16.35 | 0.6469 | 0.00 | 0 | 0 |
| SGD / R | On 19/06/2017 | Foreign Exchange Option | 10.52 | Call | | | | 270.02100 | 262.216 | 16.37 | 0.3504 | 0.00 | 0 | 0 |
| SGD / R | On 19/06/2017 | Foreign Exchange Option | 10.52 | Put | | | | 796.22100 | 802.016 | 16.37 | 0.6496 | 0.00 | 0 | 0 |
| SGD / R | On 19/06/2017 | Foreign Exchange Option | 10.53 | Call | | | | 267.41860 | 259.653 | 16.39 | 0.3476 | 0.00 | 0 | 0 |
| SGD / R | On 19/06/2017 | Foreign Exchange Option | 10.53 | Put | | | | 803.61860 | 809.453 | 16.39 | 0.6524 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 189 |
| TRY / R | On 19/12/2016 | Foreign Exchange Future | | | | 3.95910 | | 3.95500 | | | 0.0000 | 0.00 | 0 | 83 |
| TRY / R | On 13/03/2017 | Foreign Exchange Future | | | | 3.94440 | | 3.94430 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On 19/06/2017 | Foreign Exchange Future | | | | 3.91800 | | 3.91770 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 83 |
| TRY / R | On 19/12/2016 | Foreign Exchange Option | 5.29 | Call | | | | 0.09830 | 0.037 | 51.83 | 0.0004 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.29 | Put | | | 1,335.09830 | 1,330.937 | 51.83 | 0.9996 | 0.00 | 0 | 0 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.30 | Call | | | 0.09130 | 0.034 | 51.83 | 0.0004 | 0.00 | 0 | 0 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.30 | Put | | | 1,345.09130 | 1,340.934 | 51.83 | 0.9996 | 0.00 | 0 | 0 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.31 | Call | | | 0.08480 | 0.031 | 51.83 | 0.0004 | 0.00 | 0 | 0 |
| TRY / R | On | 19/12/2016 | Foreign Exchange Option | 5.31 | Put | | | 1,355.08480 | 1,350.931 | 51.83 | 0.9996 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.86 | Call | | | 5.67050 | 5.440 | 21.74 | 0.0331 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.86 | Put | | | 921.37050 | 921.040 | 21.74 | 0.9669 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.87 | Call | | | 5.70840 | 5.489 | 21.94 | 0.0331 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.87 | Put | | | 931.40840 | 931.089 | 21.94 | 0.9669 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.88 | Call | | | 5.74710 | 5.538 | 22.15 | 0.0331 | 0.00 | 0 | 0 |
| TRY / R | On | 13/03/2017 | Foreign Exchange Option | 4.88 | Put | | | 941.44710 | 941.138 | 22.15 | 0.9669 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.26 | Call | | | 77.64760 | 78.020 | 17.37 | 0.2738 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.26 | Put | | | 419.94760 | 420.020 | 17.37 | 0.7262 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.27 | Call | | | 75.63430 | 76.004 | 17.40 | 0.2681 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.27 | Put | | | 427.93430 | 428.004 | 17.40 | 0.7319 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.28 | Call | | | 73.67160 | 74.039 | 17.43 | 0.2625 | 0.00 | 0 | 0 |
| TRY / R | On | 19/06/2017 | Foreign Exchange Option | 4.28 | Put | | | 435.97160 | 436.039 | 17.43 | 0.7375 | 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 | | | 1.39430 | | 1.38810 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.35060 | | 1.34460 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 19/06/2017 | Foreign Exchange Future | | | 1.29600 | | 1.29010 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/09/2017 | Foreign Exchange Future | | | 1.24480 | | 1.23930 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | | | | 1 869 290 446.92 | 135,014 | 1,250,433 |
| Total Options | | | | | | | | | | | | 841.29 | 3 | 2,606,731 |
| Grand Total: | | | | | | | | | | | | 1,869,291,288.20 | 135,017 | 3,857,164 |