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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/12/2017

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R On 21/12/2017 Foreign Exchange Future | | | 12.72100 | | 12.63710 | | | 0.0000 | 2,811,341.00 | 221 | 0 |
| \$ / R On 22/12/2017 Foreign Exchange Future | | | 12.73100 | | 12.63710 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 27/12/2017 Foreign Exchange Future | | | 12.73110 | | 12.64520 | | | 0.0000 | 0.00 | 0 | 916 |
| \$ / R On 28/12/2017 Foreign Exchange Future | | | 12.72310 | | 12.64570 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 29/12/2017 Foreign Exchange Future | | | 12.72480 | | 12.64630 | | | 0.0000 | 0.00 | 0 | 1,000 |
| \$ / R On 02/01/2018 Foreign Exchange Future | | | 12.73170 | | 12.64850 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 04/01/2018 Foreign Exchange Future | | | 12.73510 | | 12.65160 | | | 0.0000 | 0.00 | 0 | 436 |
| \$ / R On 08/01/2018 Foreign Exchange Future | | | 12.74330 | | 12.66160 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 09/01/2018 Foreign Exchange Future | | | 12.74530 | | 12.66410 | | | 0.0000 | 0.00 | 0 | 220 |
| \$ / R On 10/01/2018 Foreign Exchange Future | | | 12.74730 | | 12.66660 | | | 0.0000 | 0.00 | 0 | 1,126 |
| \$ / R On 12/01/2018 Foreign Exchange Future | | | 12.75140 | | 12.67160 | | | 0.0000 | 0.00 | 0 | 241 |
| \$ / R On 15/01/2018 Foreign Exchange Future | | | 12.75750 | | 12.67910 | | | 0.0000 | 0.00 | 0 | 574 |
| \$ / R On 16/01/2018 Foreign Exchange Future | | | 12.75950 | | 12.68160 | | | 0.0000 | 0.00 | 0 | 500 |
| \$ / R On 18/01/2018 Foreign Exchange Future | | | 12.76360 | | 12.68660 | | | 0.0000 | 0.00 | 0 | 241 |
| \$ / R On 19/01/2018 Foreign Exchange Future | | | 12.76560 | | 12.68910 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/01/2018 Foreign Exchange Future | | | 12.77790 | | 12.70230 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 31/01/2018 Foreign Exchange Future | | | 12.78980 | | 12.71380 | | | 0.0000 | 19,184,700.00 | 1,500 | 144,845 |
| \$ / R On 01/02/2018 Foreign Exchange Future | | | 12.79180 | | 12.71570 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 06/02/2018 Foreign Exchange Future | | | 12.80140 | | 12.72530 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 08/02/2018 Foreign Exchange Future | | | 12.80520 | | 12.72910 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 12/02/2018 Foreign Exchange Future | | | 12.81290 | | 12.73680 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|------------------|------------------|---------------|
| \$ / R | On | 13/02/2018 | Foreign Exchange Future | | | 12.81490 | | 12.73870 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Future | | | 12.81870 | | 12.74250 | | | 0.0000 | 0.00 | 0 | 10 |
| \$ / R | On | 16/02/2018 | Foreign Exchange Future | | | 12.82060 | | 12.74440 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Future | | | 12.84370 | | 12.76730 | | | 0.0000 | 0.00 | 0 | 86,716 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Future | | | 12.84560 | | 12.76920 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2018 | Foreign Exchange Future | | | 12.84750 | | 12.77110 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2018 | Foreign Exchange Future | | | 12.87220 | | 12.79570 | | | 0.0000 | 0.00 | 0 | 5,397 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 12.87980 | | 12.80330 | | | 0.0000 | 1,645,098,214.60 | 127,727 | 994,798 |
| \$ / R | On | 29/03/2018 | Foreign Exchange Future | | | 12.89880 | | 12.82230 | | | 0.0000 | 0.00 | 0 | 1,199 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Future | | | 12.94840 | | 12.87190 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Future | | | 12.95030 | | 12.87380 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Future | | | 12.95980 | | 12.88330 | | | 0.0000 | 0.00 | 0 | 110 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Future | | | 12.97700 | | 12.90040 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Future | | | 12.98080 | | 12.90420 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Future | | | 12.98650 | | 12.91000 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Future | | | 12.98840 | | 12.91190 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Future | | | 13.01890 | | 12.94230 | | | 0.0000 | 0.00 | 0 | 181 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 13.05320 | | 12.97660 | | | 0.0000 | 57,107,750.00 | 4,375 | 173,237 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Future | | | 13.07410 | | 12.99720 | | | 0.0000 | 0.00 | 0 | 445 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Future | | | 13.07970 | | 13.00280 | | | 0.0000 | 0.00 | 0 | 100 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Future | | | 13.11310 | | 13.03610 | | | 0.0000 | 0.00 | 0 | 1,800 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Future | | | 13.12050 | | 13.04350 | | | 0.0000 | 0.00 | 0 | 1,500 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Future | | | 13.12240 | | 13.04530 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Future | | | 13.13350 | | 13.05640 | | | 0.0000 | 0.00 | 0 | 1,853 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Future | | | 13.14650 | | 13.06940 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Future | | | 13.15770 | | 13.08050 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Future | | | 13.19110 | | 13.11380 | | | 0.0000 | 0.00 | 0 | 1,336 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 13.22260 | | 13.14520 | | | 0.0000 | 0.00 | 0 | 4,897 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Future | | | 13.24310 | | 13.16550 | | | 0.0000 | 0.00 | 0 | 1,295 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Future | | | 13.29310 | | 13.21470 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Future | | | 13.30050 | | 13.22190 | | | 0.0000 | 0.00 | 0 | 225 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Future | | | 13.30420 | | 13.22560 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Future | | | 13.31350 | | 13.23470 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Future | | | 13.32830 | | 13.24930 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Future | | | 13.35980 | | 13.28020 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Future | | | 13.38010 | | 13.30020 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 13.38570 | | 13.30570 | | | 0.0000 | 294,485,400.00 | 22,000 | 11,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Future | | | 13.41740 | | 13.33760 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Future | | | 13.50170 | | 13.42370 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 13.56500 | | 13.48820 | | | 0.0000 | 14,894,370.00 | 1,098 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 13.73350 | | 13.66040 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 14.08220 | | 14.01640 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Future | | | 14.48810 | | 14.41810 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Future | | | 14.59190 | | 14.52030 | | | 0.0000 | 0.00 | 0 | 84,000 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Future | | | 14.70020 | | 14.62690 | | | 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 | | | | | | | | | | | | 2,033,581,775.60 | 156,921 | 1,520,828 |
| \$ / R | On | 21/12/2017 | Foreign Exchange Option | 13.84 | Put | | 1,202.92620 | 1,119.000 | 18.04 | 1.0000 | 0.00 | 0 | 0 | |
| \$ / R | On | 21/12/2017 | Foreign Exchange Option | 13.84 | Call | | 0.02620 | 0.000 | 18.04 | 0.0000 | 0.00 | 0 | 0 | |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Put | | 863.29290 | 769.094 | 37.22 | 0.9987 | 0.00 | 0 | 60 | |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 13.50 | Call | | 0.39290 | 0.094 | 37.22 | 0.0013 | 0.00 | 0 | 0 | |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Put | | 5,382.90020 | 5,289.000 | 38.57 | 1.0000 | 0.00 | 0 | 0 | |
| \$ / R | On | 22/12/2017 | Foreign Exchange Option | 18.02 | Call | | 0.00020 | 0.000 | 38.57 | 0.0000 | 0.00 | 0 | 60 | |
| \$ / R | On | 27/12/2017 | Foreign Exchange Option | 13.64 | Put | | 995.91390 | 910.082 | 22.79 | 0.9905 | 0.00 | 0 | 0 | |
| \$ / R | On | 27/12/2017 | Foreign Exchange Option | 13.64 | Call | | 1.11390 | 1.182 | 22.79 | 0.0095 | 0.00 | 0 | 0 | |
| \$ / R | On | 28/12/2017 | Foreign Exchange Option | 13.10 | Put | | 466.26210 | 390.450 | 16.33 | 0.8997 | 0.00 | 0 | 100 | |
| \$ / R | On | 28/12/2017 | Foreign Exchange Option | 13.10 | Call | | 11.96210 | 13.550 | 16.33 | 0.1003 | 0.00 | 0 | 0 | |
| \$ / R | On | 28/12/2017 | Foreign Exchange Option | 13.56 | Put | | 916.40050 | 838.914 | 21.14 | 0.9846 | 0.00 | 0 | 0 | |
| \$ / R | On | 28/12/2017 | Foreign Exchange Option | 13.56 | Call | | 2.10050 | 2.014 | 21.14 | 0.0154 | 0.00 | 0 | 100 | |
| \$ / R | On | 29/12/2017 | Foreign Exchange Option | 14.80 | Put | | 2,153.75720 | 2,075.201 | 23.73 | 1.0000 | 0.00 | 0 | 0 | |
| \$ / R | On | 29/12/2017 | Foreign Exchange Option | 14.80 | Call | | 0.05720 | 0.001 | 23.73 | 0.0000 | 0.00 | 0 | 200 | |
| \$ / R | On | 29/12/2017 | Foreign Exchange Option | 14.50 | Put | | 1,853.83080 | 1,775.214 | 24.05 | 0.9999 | 0.00 | 0 | 0 | |
| \$ / R | On | 29/12/2017 | Foreign Exchange Option | 14.50 | Call | | 0.13080 | 0.014 | 24.05 | 0.0001 | 0.00 | 0 | 150 | |
| \$ / R | On | 02/01/2018 | Foreign Exchange Option | 13.43 | Put | | 786.37020 | 705.806 | 17.32 | 0.9540 | 0.00 | 0 | 0 | |
| \$ / R | On | 02/01/2018 | Foreign Exchange Option | 13.43 | Call | | 4.87020 | 7.506 | 17.32 | 0.0460 | 0.00 | 0 | 0 | |
| \$ / R | On | 04/01/2018 | Foreign Exchange Option | 13.90 | Put | | 1,250.09000 | 1,166.803 | 19.50 | 0.9885 | 0.00 | 0 | 0 | |
| \$ / R | On | 04/01/2018 | Foreign Exchange Option | 13.90 | Call | | 1.69000 | 1.903 | 19.50 | 0.0115 | 0.00 | 0 | 0 | |
| \$ / R | On | 08/01/2018 | Foreign Exchange Option | 13.25 | Put | | 610.22700 | 528.957 | 14.37 | 0.8860 | 0.00 | 0 | 20,000 | |
| \$ / R | On | 08/01/2018 | Foreign Exchange Option | 13.25 | Call | | 21.82700 | 22.257 | 14.37 | 0.1140 | 0.00 | 0 | 0 | |
| \$ / R | On | 08/01/2018 | Foreign Exchange Option | 12.50 | Call | | 247.39680 | 301.978 | 13.41 | 0.7460 | 0.00 | 0 | 0 | |
| \$ / R | On | 08/01/2018 | Foreign Exchange Option | 12.50 | Put | | 85.79680 | 58.679 | 13.41 | 0.2540 | 1,173,570.00 | 20,000 | 0 | |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 13.20 | Call | | 30.10160 | 33.267 | 14.71 | 0.1520 | 0.00 | 0 | 0 | |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 13.20 | Put | | 566.00160 | 487.967 | 14.71 | 0.8480 | 0.00 | 0 | 2,000 | |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.76 | Put | | 2,096.38360 | 2,015.178 | 22.68 | 0.9975 | 0.00 | 0 | 0 | |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.76 | Call | | 0.48360 | 0.478 | 22.68 | 0.0025 | 0.00 | 0 | 1,000 | |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.88 | Put | | 2,216.28100 | 2,135.066 | 23.23 | 0.9981 | 0.00 | 0 | 0 | |
| \$ / R | On | 09/01/2018 | Foreign Exchange Option | 14.88 | Call | | 0.38100 | 0.366 | 23.23 | 0.0019 | 0.00 | 0 | 1,000 | |
| \$ / R | On | 10/01/2018 | Foreign Exchange Option | 14.22 | Put | | 1,555.39510 | 1,474.916 | 20.16 | 0.9891 | 0.00 | 0 | 0 | |
| \$ / R | On | 10/01/2018 | Foreign Exchange Option | 14.22 | Call | | 1.99510 | 2.216 | 20.16 | 0.0109 | 0.00 | 0 | 0 | |
| \$ / R | On | 12/01/2018 | Foreign Exchange Option | 13.92 | Put | | 1,253.79480 | 1,174.982 | 18.60 | 0.9711 | 0.00 | 0 | 0 | |
| \$ / R | On | 12/01/2018 | Foreign Exchange Option | 13.92 | Call | | 5.39480 | 6.382 | 18.60 | 0.0289 | 0.00 | 0 | 0 | |
| \$ / R | On | 15/01/2018 | Foreign Exchange Option | 13.75 | Put | | 1,081.48860 | 1,005.132 | 17.41 | 0.9475 | 0.00 | 0 | 0 | |
| \$ / R | On | 15/01/2018 | Foreign Exchange Option | 13.75 | Call | | 10.58860 | 12.632 | 17.41 | 0.0525 | 0.00 | 0 | 238 | |
| \$ / R | On | 15/01/2018 | Foreign Exchange Option | 12.72 | Call | | 167.41630 | 198.061 | 13.44 | 0.5403 | 0.00 | 0 | 0 | |
| \$ / R | On | 15/01/2018 | Foreign Exchange Option | 12.72 | Put | | 208.31630 | 160.561 | 13.44 | 0.4597 | 0.00 | 0 | 427 | |
| \$ / R | On | 15/01/2018 | Foreign Exchange Option | 12.83 | Put | | 278.91640 | 222.522 | 13.78 | 0.5553 | 0.00 | 0 | 0 | |
| \$ / R | On | 15/01/2018 | Foreign Exchange Option | 12.83 | Call | | 128.01640 | 150.022 | 13.78 | 0.4447 | 0.00 | 0 | 427 | |
| \$ / R | On | 15/01/2018 | Foreign Exchange Option | 14.12 | Put | | 1,444.97190 | 1,367.457 | 18.93 | 0.9785 | 0.00 | 0 | 0 | |
| \$ / R | On | 15/01/2018 | Foreign Exchange Option | 14.12 | Call | | 4.07190 | 4.957 | 18.93 | 0.0215 | 0.00 | 0 | 50,000 | |
| \$ / R | On | 15/01/2018 | Foreign Exchange Option | 13.50 | Call | | 21.82500 | 24.746 | 16.41 | 0.0976 | 0.00 | 0 | 0 | |
| \$ / R | On | 15/01/2018 | Foreign Exchange Option | 13.50 | Put | | 842.72500 | 767.246 | 16.41 | 0.9024 | 0.00 | 0 | 238 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 16/01/2018 | Foreign Exchange Option | 13.53 | Put | | | 870.62140 | 795.750 | 16.61 | 0.9033 | 0.00 | 0 | 0 |
| \$ / R | On | 16/01/2018 | Foreign Exchange Option | 13.53 | Call | | | 22.22140 | 25.250 | 16.61 | 0.0967 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2018 | Foreign Exchange Option | 13.94 | Put | | | 1,260.59760 | 1,186.774 | 18.03 | 0.9591 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2018 | Foreign Exchange Option | 13.94 | Call | | | 7.19760 | 10.373 | 18.03 | 0.0409 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2018 | Foreign Exchange Option | 13.90 | Call | | | 8.18540 | 11.499 | 17.90 | 0.0450 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2018 | Foreign Exchange Option | 13.90 | Put | | | 1,221.58540 | 1,147.899 | 17.90 | 0.9550 | 0.00 | 0 | 20,000 |
| \$ / R | On | 19/01/2018 | Foreign Exchange Option | 13.75 | Put | | | 1,075.58940 | 1,002.844 | 17.41 | 0.9318 | 36,102,398.40 | 36,000 | 0 |
| \$ / R | On | 19/01/2018 | Foreign Exchange Option | 13.75 | Call | | | 14.68940 | 18.444 | 17.41 | 0.0682 | 0.00 | 0 | 0 |
| \$ / R | On | 25/01/2018 | Foreign Exchange Option | 13.90 | Put | | | 1,214.91310 | 1,138.738 | 17.06 | 0.9414 | 0.00 | 0 | 0 |
| \$ / R | On | 25/01/2018 | Foreign Exchange Option | 13.90 | Call | | | 17.21310 | 16.638 | 17.06 | 0.0586 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 14.25 | Put | | | 1,548.65170 | 1,473.124 | 18.29 | 0.9585 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 14.25 | Call | | | 12.45170 | 12.924 | 18.29 | 0.0415 | 0.00 | 0 | 29,000 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.90 | Put | | | 1,211.47850 | 1,137.350 | 17.45 | 0.9183 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.90 | Call | | | 25.27850 | 27.150 | 17.45 | 0.0817 | 461,544.90 | 17,000 | 42,000 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.20 | Call | | | 101.46260 | 114.433 | 15.64 | 0.2823 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.20 | Put | | | 587.66260 | 524.633 | 15.64 | 0.7177 | 17,901,513.58 | 34,122 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.30 | Put | | | 670.62340 | 605.045 | 15.99 | 0.7591 | 0.00 | 0 | 40,904 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.30 | Call | | | 84.42340 | 94.845 | 15.99 | 0.2409 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 14.00 | Put | | | 1,306.82850 | 1,231.985 | 17.66 | 0.9329 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 14.00 | Call | | | 20.62850 | 21.785 | 17.66 | 0.0671 | 0.00 | 0 | 23,300 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.40 | Call | | | 69.69740 | 78.604 | 16.33 | 0.2050 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.40 | Put | | | 755.89740 | 688.804 | 16.33 | 0.7950 | 0.00 | 0 | 168,000 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 12.80 | Call | | | 210.30250 | 238.706 | 14.25 | 0.5029 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 12.80 | Put | | | 296.50250 | 248.906 | 14.25 | 0.4971 | 0.00 | 0 | 25,000 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.27 | Call | | | 89.20580 | 100.344 | 15.88 | 0.2528 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.27 | Put | | | 645.40580 | 580.544 | 15.88 | 0.7472 | 0.00 | 0 | 2,883 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.25 | Call | | | 92.54700 | 104.186 | 15.81 | 0.2609 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.25 | Put | | | 628.74700 | 564.386 | 15.81 | 0.7391 | 0.00 | 0 | 107,000 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.16 | Call | | | 109.21150 | 123.336 | 15.50 | 0.3004 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2018 | Foreign Exchange Option | 13.16 | Put | | | 555.41150 | 493.536 | 15.50 | 0.6996 | 0.00 | 0 | 19,500 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.04 | Call | | | 139.68230 | 158.411 | 15.12 | 0.3635 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.04 | Put | | | 463.98230 | 406.611 | 15.12 | 0.6365 | 0.00 | 0 | 234 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.79 | Put | | | 3,076.13820 | 3,000.071 | 24.15 | 0.9943 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.79 | Call | | | 1.83820 | 1.871 | 24.15 | 0.0057 | 0.00 | 0 | 234 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.15 | Put | | | 548.73820 | 487.747 | 15.50 | 0.6912 | 0.00 | 0 | 3,496 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 13.15 | Call | | | 114.43820 | 129.547 | 15.50 | 0.3088 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.52 | Put | | | 2,806.14320 | 2,730.061 | 22.39 | 0.9939 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.52 | Call | | | 1.84320 | 1.861 | 22.39 | 0.0061 | 0.00 | 0 | 2,723 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 12.57 | Call | | | 320.49770 | 361.926 | 13.67 | 0.6556 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 12.57 | Put | | | 174.79770 | 140.126 | 13.67 | 0.3444 | 0.00 | 0 | 242 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.88 | Put | | | 3,166.14340 | 3,090.081 | 24.74 | 0.9944 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.88 | Call | | | 1.84340 | 1.881 | 24.74 | 0.0056 | 0.00 | 0 | 773 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.22 | Put | | | 2,506.45150 | 2,430.534 | 20.94 | 0.9921 | 0.00 | 0 | 0 |
| \$ / R | On | 01/02/2018 | Foreign Exchange Option | 15.22 | Call | | | 2.15150 | 2.334 | 20.94 | 0.0079 | 0.00 | 0 | 242 |
| \$ / R | On | 06/02/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,114.99760 | 1,043.766 | 17.28 | 0.8811 | 0.00 | 0 | 35,000 |
| \$ / R | On | 06/02/2018 | Foreign Exchange Option | 13.80 | Call | | | 40.29760 | 45.166 | 17.28 | 0.1189 | 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 | 06/02/2018 | Foreign Exchange Option | 13.20 | Call | | | 118.68860 | 134.154 | 15.64 | 0.3022 | 0.00 | 0 | 0 |
| \$ / R | On | 06/02/2018 | Foreign Exchange Option | 13.20 | Put | | | 593.38860 | 532.754 | 15.64 | 0.6978 | 0.00 | 0 | 35,000 |
| \$ / R | On | 08/02/2018 | Foreign Exchange Option | 15.05 | Put | | | 2,325.57830 | 2,250.004 | 20.16 | 0.9842 | 0.00 | 0 | 0 |
| \$ / R | On | 08/02/2018 | Foreign Exchange Option | 15.05 | Call | | | 4.67830 | 5.204 | 20.16 | 0.0158 | 4,007.08 | 770 | 1,880 |
| \$ / R | On | 08/02/2018 | Foreign Exchange Option | 13.16 | Put | | | 564.63640 | 505.981 | 15.56 | 0.6739 | 389,604.99 | 770 | 1,880 |
| \$ / R | On | 08/02/2018 | Foreign Exchange Option | 13.16 | Call | | | 133.73640 | 151.180 | 15.56 | 0.3261 | 0.00 | 0 | 0 |
| \$ / R | On | 08/02/2018 | Foreign Exchange Option | 13.86 | Call | | | 39.68600 | 44.557 | 17.49 | 0.1145 | 0.00 | 0 | 0 |
| \$ / R | On | 08/02/2018 | Foreign Exchange Option | 13.86 | Put | | | 1,170.58600 | 1,099.357 | 17.49 | 0.8855 | 1,693,009.93 | 1,540 | 1,880 |
| \$ / R | On | 12/02/2018 | Foreign Exchange Option | 13.90 | Put | | | 1,205.82540 | 1,135.070 | 17.52 | 0.8823 | 0.00 | 0 | 20,000 |
| \$ / R | On | 12/02/2018 | Foreign Exchange Option | 13.90 | Call | | | 42.62540 | 47.970 | 17.52 | 0.1177 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2018 | Foreign Exchange Option | 13.75 | Call | | | 54.88130 | 61.963 | 17.16 | 0.1476 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2018 | Foreign Exchange Option | 13.75 | Put | | | 1,068.08130 | 999.063 | 17.16 | 0.8524 | 0.00 | 0 | 20,000 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Option | 14.20 | Put | | | 1,487.99260 | 1,415.212 | 18.23 | 0.9234 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2018 | Foreign Exchange Option | 14.20 | Call | | | 26.69260 | 30.112 | 18.23 | 0.0766 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Option | 14.18 | Put | | | 1,467.72570 | 1,395.535 | 18.23 | 0.9159 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2018 | Foreign Exchange Option | 14.18 | Call | | | 30.22570 | 34.234 | 18.23 | 0.0841 | 0.00 | 0 | 0 |
| \$ / R | On | 16/02/2018 | Foreign Exchange Option | 14.20 | Put | | | 1,486.15020 | 1,414.048 | 18.29 | 0.9159 | 0.00 | 0 | 20,000 |
| \$ / R | On | 16/02/2018 | Foreign Exchange Option | 14.20 | Call | | | 30.55020 | 34.648 | 18.29 | 0.0841 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,114.05810 | 1,046.575 | 17.26 | 0.8210 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 13.80 | Call | | | 81.35810 | 90.275 | 17.26 | 0.1790 | 0.00 | 0 | 8,500 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 14.18 | Put | | | 1,460.19240 | 1,389.584 | 18.14 | 0.8879 | 0.00 | 0 | 90,000 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 14.18 | Call | | | 47.49240 | 53.284 | 18.14 | 0.1121 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Option | 13.50 | Put | | | 856.37510 | 794.260 | 16.56 | 0.7418 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Option | 13.50 | Call | | | 125.57510 | 139.860 | 16.56 | 0.2582 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Option | 13.40 | Call | | | 143.89970 | 159.426 | 16.27 | 0.2886 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Option | 13.40 | Put | | | 774.69970 | 713.826 | 16.27 | 0.7114 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2018 | Foreign Exchange Option | 13.40 | Put | | | 775.86870 | 715.180 | 16.29 | 0.7088 | 0.00 | 0 | 100,000 |
| \$ / R | On | 02/03/2018 | Foreign Exchange Option | 13.40 | Call | | | 146.96870 | 162.680 | 16.29 | 0.2912 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2018 | Foreign Exchange Option | 14.33 | Put | | | 1,591.09870 | 1,520.761 | 18.23 | 0.8817 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2018 | Foreign Exchange Option | 14.33 | Call | | | 56.79870 | 62.961 | 18.23 | 0.1183 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Call | | | 2.74600 | 3.360 | 24.71 | 0.0068 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Put | | | 4,699.44600 | 4,623.560 | 24.71 | 0.9932 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Call | | | 2.70580 | 3.312 | 24.71 | 0.0068 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Put | | | 4,709.40580 | 4,633.512 | 24.71 | 0.9932 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Call | | | 2.78680 | 3.408 | 24.71 | 0.0069 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.70 | Put | | | 318.60770 | 279.968 | 14.48 | 0.4078 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.35 | Put | | | 748.42610 | 690.189 | 16.09 | 0.6607 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.35 | Call | | | 201.72610 | 219.989 | 16.09 | 0.3393 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.42 | Call | | | 55.49000 | 61.027 | 18.30 | 0.1128 | 0.00 | 0 | 5,460 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.66 | Put | | | 998.04800 | 934.524 | 16.87 | 0.7481 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.66 | Call | | | 141.34800 | 154.324 | 16.87 | 0.2519 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.95 | Put | | | 0.00000 | 416.418 | 15.04 | 0.5146 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.95 | Call | | | 0.00000 | 346.218 | 15.04 | 0.4854 | 4,570,071.00 | 13,200 | 6,600 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.70 | Call | | | 421.90770 | 459.768 | 14.48 | 0.5922 | 2,528,722.90 | 5,500 | 5,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.52 | Put | | | 882.82010 | 821.668 | 16.54 | 0.7111 | 0.00 | 0 | 7,200 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.13 | Call | | | 771.75180 | 830.686 | 13.40 | 0.8275 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.13 | Put | | | 98.45180 | 80.886 | 13.40 | 0.1725 | 0.00 | 0 | 5,460 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.25 | Call | | | 0.00000 | 738.542 | 13.54 | 0.7844 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.25 | Put | | | 0.00000 | 108.742 | 13.54 | 0.2156 | 815,565.00 | 7,500 | 3,750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.42 | Put | | | 1,672.19000 | 1,601.227 | 18.30 | 0.8872 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.79 | Call | | | 121.78500 | 132.693 | 17.17 | 0.2213 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.32 | Call | | | 208.71210 | 227.616 | 16.01 | 0.3490 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.32 | Put | | | 725.41210 | 667.816 | 16.01 | 0.6510 | 0.00 | 0 | 7,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.20 | Call | | | 239.21340 | 260.874 | 15.70 | 0.3897 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.20 | Put | | | 635.91340 | 581.074 | 15.70 | 0.6103 | 0.00 | 0 | 1,073 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.52 | Call | | | 166.12010 | 181.468 | 16.54 | 0.2889 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.02 | Call | | | 93.88630 | 101.825 | 17.70 | 0.1756 | 0.00 | 0 | 55 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.72 | Call | | | 131.93770 | 143.921 | 17.01 | 0.2374 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.72 | Put | | | 1,048.63770 | 984.121 | 17.01 | 0.7626 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.21 | Call | | | 236.50680 | 257.926 | 15.72 | 0.3862 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.21 | Put | | | 643.20680 | 588.126 | 15.72 | 0.6138 | 0.00 | 0 | 5,460 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.79 | Put | | | 1,108.48500 | 1,042.893 | 17.17 | 0.7787 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.60 | Call | | | 43.21370 | 47.196 | 18.45 | 0.0904 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.70 | Put | | | 1,031.69810 | 967.505 | 16.96 | 0.7579 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.70 | Call | | | 134.99810 | 147.305 | 16.96 | 0.2421 | 0.00 | 0 | 25,150 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.54 | Put | | | 1,783.68400 | 1,711.642 | 18.40 | 0.9026 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.54 | Call | | | 46.98400 | 51.442 | 18.40 | 0.0974 | 0.00 | 0 | 7,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.02 | Put | | | 1,310.58630 | 1,242.026 | 17.70 | 0.8244 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.84 | Put | | | 1,151.74020 | 1,085.433 | 17.29 | 0.7895 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.95 | Call | | | 101.56840 | 110.325 | 17.54 | 0.1884 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.95 | Put | | | 1,248.26840 | 1,180.525 | 17.54 | 0.8116 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.12 | Put | | | 1,400.29810 | 1,331.073 | 17.93 | 0.8413 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.12 | Call | | | 83.59810 | 90.873 | 17.93 | 0.1587 | 0.00 | 0 | 4,951 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.60 | Put | | | 1,839.91370 | 1,767.396 | 18.45 | 0.9096 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.82 | Put | | | 384.53070 | 341.704 | 14.74 | 0.4600 | 0.00 | 0 | 10,323 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.93 | Call | | | 103.88660 | 112.890 | 17.50 | 0.1923 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.93 | Put | | | 1,230.58660 | 1,163.091 | 17.50 | 0.8077 | 0.00 | 0 | 10,323 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.25 | Put | | | 1,516.77920 | 1,447.671 | 18.16 | 0.8619 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.25 | Call | | | 70.07920 | 77.471 | 18.16 | 0.1381 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.84 | Call | | | 115.04020 | 125.233 | 17.29 | 0.2105 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.07 | Call | | | 88.78620 | 96.183 | 17.82 | 0.1669 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.57 | Put | | | 1,811.76050 | 1,739.476 | 18.43 | 0.9062 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.57 | Call | | | 45.06050 | 49.276 | 18.43 | 0.0938 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.89 | Call | | | 108.69350 | 118.211 | 17.40 | 0.2002 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.89 | Put | | | 1,195.39350 | 1,128.411 | 17.40 | 0.7998 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.82 | Call | | | 367.83070 | 401.504 | 14.74 | 0.5400 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.79 | Put | | | 2,019.80380 | 1,946.029 | 18.61 | 0.9289 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.68 | Call | | | 38.63790 | 42.048 | 18.52 | 0.0818 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.68 | Put | | | 1,915.33790 | 1,842.248 | 18.52 | 0.9182 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.98 | Call | | | 98.19680 | 106.594 | 17.61 | 0.1828 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.98 | Put | | | 1,274.89680 | 1,206.794 | 17.61 | 0.8172 | 0.00 | 0 | 200 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.07 | Put | | | 1,355.48620 | 1,286.383 | 17.82 | 0.8331 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Put | | | 1,435.89780 | 1,367.053 | 18.03 | 0.8476 | 0.00 | 0 | 750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.69 | Put | | | 2,899.36110 | 2,821.879 | 20.04 | 0.9748 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.69 | Call | | | 12.66110 | 11.679 | 20.04 | 0.0252 | 0.00 | 0 | 750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.22 | Call | | | 73.00410 | 80.765 | 18.14 | 0.1430 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.22 | Put | | | 1,489.70410 | 1,420.965 | 18.14 | 0.8570 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.79 | Call | | | 33.10380 | 35.829 | 18.61 | 0.0711 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.49 | Put | | | 1,737.06480 | 1,665.451 | 18.36 | 0.8964 | 0.00 | 0 | 80,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.52 | Put | | | 1,765.00870 | 1,693.136 | 18.39 | 0.9002 | 0.00 | 0 | 850 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.52 | Call | | | 48.30870 | 52.936 | 18.39 | 0.0998 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.57 | Put | | | 2,780.07740 | 2,702.334 | 19.51 | 0.9733 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.57 | Call | | | 13.37740 | 12.134 | 19.51 | 0.0267 | 0.00 | 0 | 6,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Call | | | 79.19780 | 86.853 | 18.03 | 0.1524 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.74 | Call | | | 128.94840 | 140.617 | 17.06 | 0.2327 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.75 | Put | | | 1,981.72070 | 1,908.182 | 18.58 | 0.9252 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.75 | Call | | | 35.02070 | 37.982 | 18.58 | 0.0748 | 0.00 | 0 | 25,047 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.44 | Put | | | 1,690.67750 | 1,619.522 | 18.32 | 0.8899 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.44 | Call | | | 53.97750 | 59.322 | 18.32 | 0.1101 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.49 | Call | | | 50.36480 | 55.251 | 18.36 | 0.1036 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.90 | Call | | | 28.34420 | 30.493 | 18.70 | 0.0617 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.05 | Call | | | 90.78970 | 98.400 | 17.77 | 0.1703 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.05 | Put | | | 1,337.48970 | 1,268.599 | 17.77 | 0.8297 | 0.00 | 0 | 500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.20 | Call | | | 75.01590 | 83.026 | 18.12 | 0.1463 | 0.00 | 0 | 73 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.20 | Put | | | 1,471.71590 | 1,403.226 | 18.12 | 0.8537 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.74 | Put | | | 1,065.64840 | 1,000.817 | 17.06 | 0.7673 | 0.00 | 0 | 20,880 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.95 | Call | | | 26.40810 | 28.326 | 18.74 | 0.0578 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.94 | Call | | | 321.35420 | 350.133 | 15.01 | 0.4895 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.94 | Put | | | 458.05420 | 410.333 | 15.01 | 0.5105 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.50 | Call | | | 49.67030 | 54.469 | 18.37 | 0.1023 | 0.00 | 0 | 10,490 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.50 | Put | | | 1,746.37030 | 1,674.669 | 18.37 | 0.8977 | 0.00 | 0 | 400 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.90 | Put | | | 2,125.04420 | 2,050.693 | 18.70 | 0.9383 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.22 | Put | | | 650.53330 | 595.212 | 15.75 | 0.6173 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.57 | Call | | | 488.12170 | 530.404 | 14.21 | 0.6494 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.57 | Put | | | 254.82170 | 220.604 | 14.21 | 0.3506 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.36 | Call | | | 611.84440 | 661.518 | 13.77 | 0.7399 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.36 | Put | | | 168.54440 | 141.718 | 13.77 | 0.2601 | 0.00 | 0 | 20,880 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.95 | Put | | | 2,173.10810 | 2,098.526 | 18.74 | 0.9422 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.00 | Call | | | 24.60180 | 26.308 | 18.79 | 0.0541 | 132,908.02 | 5,052 | 6,126 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.45 | Put | | | 1,699.93550 | 1,628.686 | 18.33 | 0.8913 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.45 | Call | | | 53.23550 | 58.486 | 18.33 | 0.1087 | 0.00 | 0 | 17,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.76 | Put | | | 1,082.73030 | 1,017.589 | 17.10 | 0.7719 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.76 | Call | | | 126.03030 | 137.389 | 17.10 | 0.2281 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.22 | Call | | | 233.83330 | 255.012 | 15.75 | 0.3827 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.26 | Call | | | 16.99950 | 17.856 | 19.00 | 0.0383 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Put | | | 1,292.71530 | 1,224.382 | 17.66 | 0.8208 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Call | | | 96.01530 | 104.182 | 17.66 | 0.1792 | 0.00 | 0 | 11,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.60 | Call | | | 151.46070 | 165.497 | 16.73 | 0.2673 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.60 | Put | | | 948.16070 | 885.697 | 16.73 | 0.7327 | 0.00 | 0 | 200,389 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.00 | Put | | | 2,221.30180 | 2,146.508 | 18.79 | 0.9459 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.16 | Call | | | 10.57310 | 10.415 | 22.11 | 0.0209 | 0.00 | 0 | 225,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.40 | Call | | | 586.65850 | 634.917 | 13.86 | 0.7231 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.40 | Put | | | 183.35850 | 155.117 | 13.86 | 0.2769 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Put | | | 2,086.69230 | 2,012.538 | 18.67 | 0.9350 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Call | | | 29.99230 | 32.338 | 18.67 | 0.0650 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.26 | Put | | | 2,473.69950 | 2,398.056 | 19.00 | 0.9617 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.91 | Put | | | 1,212.96170 | 1,145.717 | 17.45 | 0.8038 | 0.00 | 0 | 7,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.18 | Call | | | 77.08100 | 84.916 | 18.07 | 0.1493 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.18 | Put | | | 1,453.78100 | 1,385.116 | 18.07 | 0.8507 | 0.00 | 0 | 41,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.50 | Put | | | 866.70870 | 805.811 | 16.49 | 0.7056 | 0.00 | 0 | 17,750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.50 | Call | | | 170.00870 | 185.611 | 16.49 | 0.2944 | 0.00 | 0 | 35,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.16 | Put | | | 3,367.27310 | 3,290.615 | 22.11 | 0.9791 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.00 | Call | | | 11.17590 | 10.767 | 21.41 | 0.0221 | 54,396.90 | 5,052 | 13,176 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.50 | Put | | | 2,710.53930 | 2,632.640 | 19.20 | 0.9724 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.50 | Call | | | 13.83930 | 12.440 | 19.20 | 0.0276 | 0.00 | 0 | 35,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.40 | Call | | | 190.61680 | 207.856 | 16.22 | 0.3238 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.40 | Put | | | 787.31680 | 728.056 | 16.22 | 0.6762 | 0.00 | 0 | 7,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.91 | Call | | | 106.26170 | 115.517 | 17.45 | 0.1962 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.07 | Put | | | 544.02540 | 492.547 | 15.35 | 0.5623 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.50 | Call | | | 527.03340 | 571.762 | 14.06 | 0.6801 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.50 | Put | | | 223.73340 | 191.962 | 14.06 | 0.3199 | 719,857.13 | 3,750 | 26,250 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.00 | Call | | | 875.08740 | 936.732 | 13.26 | 0.8686 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.00 | Put | | | 71.78740 | 56.932 | 13.26 | 0.1314 | 0.00 | 0 | 228,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.00 | Put | | | 3,207.87590 | 3,130.967 | 21.41 | 0.9779 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.91 | Call | | | 27.94610 | 30.047 | 18.71 | 0.0609 | 0.00 | 0 | 18,718 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.11 | Put | | | 2,327.74450 | 2,252.543 | 18.88 | 0.9532 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.11 | Call | | | 21.04450 | 22.343 | 18.88 | 0.0468 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.25 | Call | | | 225.98980 | 246.463 | 15.83 | 0.3723 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.25 | Put | | | 672.68980 | 616.663 | 15.83 | 0.6277 | 0.00 | 0 | 45,478 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.07 | Call | | | 277.32540 | 302.347 | 15.35 | 0.4377 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Call | | | 213.50610 | 232.847 | 15.96 | 0.3555 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Call | | | 300.25540 | 327.251 | 15.17 | 0.4651 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Put | | | 496.95540 | 447.451 | 15.17 | 0.5349 | 0.00 | 0 | 100,016 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.75 | Put | | | 2,959.03570 | 2,881.676 | 20.30 | 0.9755 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.75 | Call | | | 12.33570 | 11.476 | 20.30 | 0.0245 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.91 | Put | | | 2,134.64610 | 2,060.247 | 18.71 | 0.9391 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Put | | | 4,689.48680 | 4,613.608 | 24.71 | 0.9931 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Put | | | 2,670.81960 | 2,593.415 | 19.17 | 0.9708 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Call | | | 14.11960 | 13.215 | 19.17 | 0.0292 | 0.00 | 0 | 3,867 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.38 | Call | | | 194.98300 | 212.625 | 16.17 | 0.3299 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.38 | Put | | | 771.68300 | 712.825 | 16.17 | 0.6701 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Put | | | 710.20610 | 653.047 | 15.96 | 0.6445 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2018 | Foreign Exchange Option | 14.60 | Put | | | 1,835.46150 | 1,762.557 | 18.54 | 0.8928 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2018 | Foreign Exchange Option | 14.60 | Call | | | 57.76150 | 61.357 | 18.54 | 0.1072 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 24/04/2018 | Foreign Exchange Option | 14.29 | Put | | | 1,542.41030 | 1,473.978 | 17.97 | 0.8130 | 0.00 | 0 | 0 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Option | 14.29 | Call | | | 124.31030 | 132.378 | 17.97 | 0.1870 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Put | | | 2,191.25690 | 2,117.518 | 19.04 | 0.8967 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Call | | | 65.05690 | 67.818 | 19.04 | 0.1033 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Put | | | 2,966.18470 | 2,891.590 | 20.21 | 0.9482 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Call | | | 29.98470 | 31.890 | 20.21 | 0.0518 | 0.00 | 0 | 2,000 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.66 | Put | | | 2,814.61690 | 2,740.385 | 19.93 | 0.9372 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.66 | Call | | | 37.91690 | 40.185 | 19.93 | 0.0628 | 0.00 | 0 | 500 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.23 | Put | | | 2,404.18290 | 2,329.600 | 19.33 | 0.9102 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.23 | Call | | | 57.48290 | 59.400 | 19.33 | 0.0898 | 0.00 | 0 | 500 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,122.16740 | 1,058.434 | 16.87 | 0.7169 | 0.00 | 0 | 1,000 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 13.80 | Call | | | 205.46740 | 218.233 | 16.87 | 0.2831 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 15.63 | Put | | | 2,775.63890 | 2,701.715 | 19.83 | 0.9277 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 15.63 | Call | | | 46.03890 | 48.715 | 19.83 | 0.0723 | 37,510.70 | 770 | 1,880 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 12.74 | Put | | | 392.94410 | 351.987 | 14.56 | 0.4013 | 271,029.68 | 770 | 1,880 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 12.74 | Call | | | 553.34410 | 588.987 | 14.56 | 0.5987 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 13.86 | Call | | | 212.71890 | 225.072 | 16.94 | 0.2818 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 13.86 | Put | | | 1,172.31890 | 1,108.072 | 16.94 | 0.7182 | 1,706,431.19 | 1,540 | 1,880 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Put | | | 1,634.00550 | 1,565.114 | 18.00 | 0.8082 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Call | | | 138.20550 | 145.914 | 18.00 | 0.1918 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 14.50 | Put | | | 1,720.59030 | 1,650.997 | 18.10 | 0.8193 | 0.00 | 0 | 11,000 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 14.50 | Call | | | 130.59030 | 137.497 | 18.10 | 0.1807 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 12.75 | Call | | | 561.94630 | 597.203 | 14.57 | 0.5974 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 12.75 | Put | | | 401.94630 | 360.703 | 14.57 | 0.4026 | 0.00 | 0 | 11,000 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 15.76 | Put | | | 2,892.77180 | 2,819.667 | 19.84 | 0.9320 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 15.76 | Call | | | 42.77180 | 46.167 | 19.84 | 0.0680 | 0.00 | 0 | 11,000 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Put | | | 1,545.06310 | 1,477.335 | 17.80 | 0.7885 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Call | | | 156.96310 | 165.735 | 17.80 | 0.2115 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.89 | Put | | | 2,998.90780 | 2,922.027 | 19.59 | 0.9288 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.89 | Call | | | 51.20780 | 50.927 | 19.59 | 0.0712 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.43 | Put | | | 2,564.63010 | 2,490.494 | 19.38 | 0.8954 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.43 | Call | | | 76.93010 | 79.394 | 19.38 | 0.1046 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,125.63900 | 1,062.771 | 16.68 | 0.6811 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 13.80 | Call | | | 267.93900 | 281.670 | 16.68 | 0.3189 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Call | | | 524.54130 | 551.831 | 15.10 | 0.5220 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Put | | | 597.94130 | 548.631 | 15.10 | 0.4780 | 0.00 | 0 | 1,250 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Put | | | 3,453.88460 | 3,375.082 | 20.27 | 0.9367 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Call | | | 50.48460 | 48.281 | 20.27 | 0.0633 | 0.00 | 0 | 750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Call | | | 544.21970 | 572.879 | 15.01 | 0.5364 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Put | | | 567.61970 | 519.679 | 15.01 | 0.4636 | 0.00 | 0 | 30,358 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Put | | | 2,252.00420 | 2,179.378 | 18.74 | 0.8530 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Call | | | 118.60420 | 122.578 | 18.74 | 0.1470 | 0.00 | 0 | 760 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Call | | | 340.41340 | 357.035 | 16.26 | 0.3710 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Put | | | 1,003.81340 | 943.835 | 16.26 | 0.6290 | 0.00 | 0 | 70,530 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Put | | | 2,279.52230 | 2,206.752 | 18.78 | 0.8558 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Call | | | 116.12230 | 119.952 | 18.78 | 0.1442 | 0.00 | 0 | 2,700 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Call | | 785.83100 | 827.128 | 14.10 | 0.6872 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Put | | 309.23100 | 273.928 | 14.10 | 0.3128 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Call | | 2,005.00940 | 2,078.392 | 14.76 | 0.9561 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Put | | 28.40940 | 25.192 | 14.76 | 0.0439 | 0.00 | 0 | 750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Call | | 326.04210 | 341.743 | 16.37 | 0.3578 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Put | | 1,049.44210 | 988.543 | 16.37 | 0.6422 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Call | | 1,114.45920 | 1,171.160 | 13.37 | 0.8277 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Put | | 137.85920 | 117.960 | 13.37 | 0.1723 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Call | | 560.48450 | 590.255 | 14.93 | 0.5481 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Put | | 543.88450 | 497.055 | 14.93 | 0.4519 | 0.00 | 0 | 2,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.50 | Call | | 1,531.39280 | 1,603.093 | 13.61 | 0.9157 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.50 | Put | | 54.79280 | 49.893 | 13.61 | 0.0843 | 0.00 | 0 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.75 | Call | | 654.90580 | 689.712 | 14.55 | 0.6109 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.75 | Put | | 428.30580 | 386.512 | 14.55 | 0.3891 | 0.00 | 0 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | 2,613.92240 | 2,539.699 | 19.30 | 0.8856 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | 90.52240 | 92.899 | 19.30 | 0.1144 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.71 | Put | | 1,891.40950 | 1,821.165 | 18.16 | 0.8094 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.71 | Call | | 158.00950 | 164.365 | 18.16 | 0.1906 | 0.00 | 0 | 50 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.30 | Call | | 436.32250 | 458.577 | 15.59 | 0.4534 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.30 | Put | | 759.72250 | 705.377 | 15.59 | 0.5466 | 0.00 | 0 | 25,550 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.81 | Put | | 1,980.35310 | 1,909.429 | 18.31 | 0.8214 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.81 | Call | | 146.95310 | 152.629 | 18.31 | 0.1786 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.17 | Call | | 480.14320 | 504.915 | 15.33 | 0.4883 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.17 | Put | | 673.54320 | 621.715 | 15.33 | 0.5117 | 0.00 | 0 | 965 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.40 | Call | | 844.10970 | 888.129 | 13.91 | 0.7176 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.40 | Put | | 267.50970 | 234.929 | 13.91 | 0.2824 | 0.00 | 0 | 12,603 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.52 | Put | | 3,589.64030 | 3,510.358 | 20.42 | 0.9424 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.52 | Call | | 46.24030 | 43.558 | 20.42 | 0.0576 | 0.00 | 0 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.49 | Put | | 3,560.51310 | 3,481.325 | 20.39 | 0.9413 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.49 | Call | | 47.11310 | 44.526 | 20.39 | 0.0587 | 0.00 | 0 | 7,420 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.22 | Call | | 462.77920 | 486.557 | 15.43 | 0.4747 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.22 | Put | | 706.17920 | 653.357 | 15.43 | 0.5253 | 0.00 | 0 | 15,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.53 | Put | | 2,642.09940 | 2,567.776 | 19.34 | 0.8878 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.53 | Call | | 88.69940 | 90.976 | 19.34 | 0.1122 | 0.00 | 0 | 965 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.46 | Call | | 388.01280 | 407.465 | 15.90 | 0.4130 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.46 | Put | | 871.41280 | 814.265 | 15.90 | 0.5870 | 0.00 | 0 | 5,183 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.16 | Put | | 3,241.52750 | 3,163.666 | 20.05 | 0.9266 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.16 | Call | | 58.12750 | 56.866 | 20.05 | 0.0734 | 0.00 | 0 | 5,183 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.48 | Call | | 382.38300 | 401.506 | 15.94 | 0.4081 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.48 | Put | | 885.78300 | 828.306 | 15.94 | 0.5919 | 0.00 | 0 | 7,420 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.38 | Put | | 4,426.19810 | 4,347.598 | 20.87 | 0.9704 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.38 | Call | | 22.79810 | 20.798 | 20.87 | 0.0296 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.00 | Call | | 263.61940 | 275.206 | 16.96 | 0.2980 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.00 | Put | | 1,287.01940 | 1,222.006 | 16.96 | 0.7020 | 0.00 | 0 | 6,130 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.43 | Put | | 2,548.34850 | 2,474.370 | 19.20 | 0.8804 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.43 | Call | | 94.94850 | 97.570 | 19.20 | 0.1196 | 0.00 | 0 | 15,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.83 | Call | | | 297.15570 | 310.951 | 16.63 | 0.3306 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.83 | Put | | | 1,150.55570 | 1,087.751 | 16.63 | 0.6694 | 0.00 | 0 | 300 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.41 | Put | | | 3,482.93680 | 3,404.024 | 20.31 | 0.9380 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.41 | Call | | | 49.53680 | 47.224 | 20.31 | 0.0620 | 0.00 | 0 | 300 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.10 | Call | | | 245.92080 | 256.342 | 17.16 | 0.2803 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.10 | Put | | | 1,369.32080 | 1,303.142 | 17.16 | 0.7197 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.84 | Call | | | 295.05560 | 308.711 | 16.65 | 0.3286 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.84 | Put | | | 1,158.45560 | 1,095.511 | 16.65 | 0.6714 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.00 | Put | | | 4,056.23860 | 3,977.212 | 20.87 | 0.9586 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.00 | Call | | | 32.83860 | 30.412 | 20.87 | 0.0414 | 0.00 | 0 | 3,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.28 | Put | | | 4,328.51860 | 4,249.808 | 20.87 | 0.9676 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.28 | Call | | | 25.11860 | 23.008 | 20.87 | 0.0324 | 0.00 | 0 | 5,630 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.25 | Call | | | 938.54480 | 988.160 | 13.71 | 0.7610 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.25 | Put | | | 211.94480 | 184.960 | 13.71 | 0.2390 | 3,726,210.20 | 20,146 | 84,749 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Call | | | 314.57840 | 329.523 | 16.47 | 0.3471 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Put | | | 1,087.97840 | 1,026.324 | 16.47 | 0.6529 | 41,352,626.46 | 40,292 | 84,749 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.21 | Put | | | 4,260.27190 | 4,181.483 | 20.87 | 0.9655 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.21 | Call | | | 26.87190 | 24.683 | 20.87 | 0.0345 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Call | | | 221.88540 | 230.745 | 17.45 | 0.2557 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Put | | | 1,495.28540 | 1,427.545 | 17.45 | 0.7443 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.26 | Call | | | 931.93600 | 981.258 | 13.72 | 0.7581 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.26 | Put | | | 215.33600 | 188.058 | 13.72 | 0.2419 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.90 | Call | | | 282.79390 | 295.641 | 16.77 | 0.3168 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.90 | Put | | | 1,206.19390 | 1,142.441 | 16.77 | 0.6832 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.65 | Put | | | 3,716.07750 | 3,636.418 | 20.56 | 0.9472 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.65 | Call | | | 42.67750 | 39.618 | 20.56 | 0.0528 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.81 | Call | | | 301.40640 | 315.483 | 16.59 | 0.3347 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.81 | Put | | | 1,134.80640 | 1,072.284 | 16.59 | 0.6653 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.92 | Put | | | 3,978.81840 | 3,899.429 | 20.84 | 0.9559 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.92 | Call | | | 35.41840 | 32.629 | 20.84 | 0.0441 | 657,351.89 | 20,146 | 84,749 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Put | | | 1,733.67380 | 1,664.810 | 17.90 | 0.7859 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Call | | | 180.27380 | 188.010 | 17.90 | 0.2141 | 0.00 | 0 | 7,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.50 | Call | | | 376.84000 | 395.638 | 15.98 | 0.4033 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.50 | Put | | | 900.24000 | 842.438 | 15.98 | 0.5967 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.80 | Call | | | 303.56060 | 317.778 | 16.57 | 0.3367 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,126.96060 | 1,064.578 | 16.57 | 0.6633 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.30 | Put | | | 2,427.24390 | 2,353.766 | 19.01 | 0.8700 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.30 | Call | | | 103.84390 | 106.966 | 19.01 | 0.1300 | 0.00 | 0 | 24,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.12 | Call | | | 1,027.46730 | 1,080.841 | 13.53 | 0.7967 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.12 | Put | | | 170.86730 | 147.641 | 13.53 | 0.2033 | 0.00 | 0 | 372 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.79 | Put | | | 2,887.66950 | 2,812.018 | 19.66 | 0.9055 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.79 | Call | | | 74.26950 | 75.218 | 19.66 | 0.0945 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.22 | Put | | | 2,353.18880 | 2,280.052 | 18.90 | 0.8631 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.22 | Call | | | 109.78880 | 113.252 | 18.90 | 0.1369 | 0.00 | 0 | 372 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Call | | | 107.51600 | 110.847 | 18.94 | 0.1343 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Put | | | 2,380.91600 | 2,307.647 | 18.94 | 0.8657 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.30 | Call | | | 905.84510 | 953.985 | 13.78 | 0.7467 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.30 | Put | | | 229.24510 | 200.785 | 13.78 | 0.2533 | 0.00 | 0 | 24,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Call | | | 16.81480 | 15.143 | 20.87 | 0.0224 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Put | | | 4,730.21480 | 4,651.943 | 20.87 | 0.9776 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Put | | | 7,574.19980 | 7,497.425 | 20.87 | 0.9988 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Call | | | 0.79980 | 0.625 | 20.87 | 0.0012 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.20 | Call | | | 469.64910 | 493.819 | 15.39 | 0.4801 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.20 | Put | | | 693.04910 | 640.619 | 15.39 | 0.5199 | 0.00 | 0 | 372 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Call | | | 16.64890 | 14.988 | 20.87 | 0.0222 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Put | | | 4,740.04890 | 4,661.788 | 20.87 | 0.9778 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Call | | | 16.48450 | 14.833 | 20.87 | 0.0220 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Put | | | 4,749.88450 | 4,671.633 | 20.87 | 0.9780 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 16.10 | Put | | | 3,173.50180 | 3,097.006 | 20.10 | 0.9136 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 16.10 | Call | | | 70.70180 | 71.106 | 20.10 | 0.0864 | 0.00 | 0 | 500 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 15.62 | Put | | | 2,717.35410 | 2,642.816 | 19.42 | 0.8849 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 15.62 | Call | | | 94.55410 | 96.916 | 19.42 | 0.1151 | 0.00 | 0 | 500 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,129.22560 | 1,066.705 | 16.54 | 0.6529 | 0.00 | 0 | 1,000 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 13.80 | Call | | | 326.42560 | 340.805 | 16.54 | 0.3471 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Put | | | 1,270.86410 | 1,206.106 | 16.85 | 0.6851 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Call | | | 293.66410 | 305.805 | 16.85 | 0.3149 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,131.65350 | 1,069.563 | 16.45 | 0.6352 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 367.75350 | 382.663 | 16.45 | 0.3648 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.72 | Put | | | 2,789.43980 | 2,714.734 | 19.35 | 0.8735 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.72 | Call | | | 112.93980 | 115.234 | 19.35 | 0.1265 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.45 | Call | | | 250.04180 | 259.331 | 17.61 | 0.2590 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.45 | Put | | | 1,656.54180 | 1,588.831 | 17.61 | 0.7410 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.94 | Put | | | 2,997.26690 | 2,921.651 | 19.71 | 0.8871 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.94 | Call | | | 100.76690 | 102.151 | 19.71 | 0.1129 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.19 | Put | | | 1,440.75550 | 1,374.479 | 17.15 | 0.7017 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.19 | Call | | | 294.25550 | 304.979 | 17.15 | 0.2983 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Put | | | 1,523.51910 | 1,456.287 | 17.34 | 0.7164 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Call | | | 278.81910 | 288.687 | 17.34 | 0.2836 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 16.32 | Put | | | 3,353.59390 | 3,275.109 | 20.21 | 0.9031 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 16.32 | Call | | | 89.99390 | 88.609 | 20.21 | 0.0969 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 15.82 | Put | | | 2,877.82630 | 2,801.542 | 19.41 | 0.8757 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 15.82 | Call | | | 114.22630 | 115.042 | 19.41 | 0.1243 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,132.52900 | 1,070.599 | 16.40 | 0.6267 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 388.92900 | 404.099 | 16.40 | 0.3733 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 12.32 | Call | | | 1,019.20550 | 1,065.211 | 13.86 | 0.7410 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 13.86 | Call | | | 388.01960 | 402.607 | 16.48 | 0.3671 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 13.86 | Put | | | 1,178.61960 | 1,116.107 | 16.48 | 0.6329 | 1,718,804.78 | 1,540 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 16.18 | Put | | | 3,213.23610 | 3,135.301 | 19.96 | 0.8915 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 16.18 | Call | | | 102.63610 | 101.801 | 19.96 | 0.1085 | 78,386.77 | 770 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 12.32 | Put | | | 269.80550 | 238.710 | 13.86 | 0.2590 | 183,807.09 | 770 | 1,880 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Put | | | 1,792.90980 | 1,724.851 | 17.73 | 0.7485 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Call | | | 253.40980 | 262.551 | 17.73 | 0.2515 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Put | | | 3,562.52060 | 3,483.937 | 20.45 | 0.8951 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Call | | | 106.32060 | 105.037 | 20.45 | 0.1049 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Put | | | 3,067.54180 | 2,990.386 | 19.56 | 0.8693 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Call | | | 131.34180 | 131.486 | 19.56 | 0.1307 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,135.19240 | 1,073.790 | 16.28 | 0.6045 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Call | | | 448.99240 | 464.890 | 16.28 | 0.3955 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Call | | | 825.59670 | 857.730 | 14.65 | 0.6141 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Put | | | 530.39670 | 485.130 | 14.65 | 0.3859 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Call | | | 2,187.33870 | 2,258.780 | 13.71 | 0.9474 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Put | | | 42.13870 | 36.180 | 13.71 | 0.0526 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Put | | | 2,224.56660 | 2,153.997 | 18.20 | 0.7843 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Call | | | 229.76660 | 236.597 | 18.20 | 0.2157 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Call | | | 1,006.85430 | 1,047.834 | 14.08 | 0.7001 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Put | | | 361.65430 | 325.234 | 14.08 | 0.2999 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Put | | | 3,135.11640 | 3,060.218 | 19.60 | 0.8640 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Call | | | 140.31640 | 142.818 | 19.60 | 0.1360 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Put | | | 2,975.40950 | 2,900.946 | 19.31 | 0.8540 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Call | | | 150.60950 | 153.546 | 19.31 | 0.1460 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Put | | | 3,041.04310 | 2,966.395 | 19.43 | 0.8582 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Call | | | 146.24310 | 148.995 | 19.43 | 0.1418 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Call | | | 775.40260 | 805.295 | 14.83 | 0.5875 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Put | | | 590.20260 | 542.695 | 14.83 | 0.4125 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Put | | | 1,027.54560 | 968.985 | 15.97 | 0.5647 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Call | | | 522.74560 | 541.585 | 15.97 | 0.4353 | 0.00 | 0 | 1,464 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Call | | | 499.62170 | 517.451 | 16.10 | 0.4197 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Put | | | 1,084.42170 | 1,024.851 | 16.10 | 0.5803 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Call | | | 946.23430 | 983.611 | 14.24 | 0.6731 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Put | | | 411.03430 | 371.011 | 14.24 | 0.3269 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Call | | | 616.74630 | 639.725 | 15.50 | 0.4957 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Put | | | 831.54630 | 777.125 | 15.50 | 0.5043 | 0.00 | 0 | 2,179 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Put | | | 3,078.62980 | 3,003.879 | 19.50 | 0.8606 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Call | | | 143.82980 | 146.479 | 19.50 | 0.1394 | 0.00 | 0 | 2,179 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Call | | | 925.03520 | 961.508 | 14.31 | 0.6632 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Put | | | 429.83520 | 388.908 | 14.31 | 0.3368 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.25 | Call | | | 656.92520 | 681.672 | 15.32 | 0.5200 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.25 | Put | | | 761.72520 | 709.072 | 15.32 | 0.4800 | 0.00 | 0 | 73,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.29 | Put | | | 3,276.87350 | 3,201.635 | 19.86 | 0.8720 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.29 | Call | | | 132.07350 | 134.235 | 19.86 | 0.1280 | 0.00 | 0 | 73,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Put | | | 3,975.63330 | 3,899.188 | 21.12 | 0.9031 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Call | | | 100.83330 | 101.789 | 21.12 | 0.0969 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Call | | | 266.57370 | 274.987 | 17.86 | 0.2458 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Put | | | 1,991.37370 | 1,922.387 | 17.86 | 0.7542 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Call | | | 269.55240 | 278.099 | 17.83 | 0.2482 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Put | | | 1,974.35240 | 1,905.499 | 17.83 | 0.7518 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.75 | Call | | | 1,527.58120 | 1,587.618 | 13.44 | 0.8598 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.75 | Put | | | 132.38120 | 115.018 | 13.44 | 0.1402 | 0.00 | 0 | 73,314 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Call | | | 268.06010 | 276.538 | 17.84 | 0.2470 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Put | | | 1,982.86010 | 1,913.938 | 17.84 | 0.7530 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Put | | | 3,753.43500 | 3,675.472 | 20.62 | 0.8897 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Call | | | 118.93500 | 118.572 | 20.62 | 0.1103 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Put | | | 3,229.93720 | 3,153.403 | 19.69 | 0.8639 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Call | | | 145.43720 | 146.503 | 19.69 | 0.1361 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,136.63790 | 1,076.038 | 16.19 | 0.5866 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Call | | | 502.13790 | 519.138 | 16.19 | 0.4134 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Put | | | 1,666.60050 | 1,599.279 | 17.19 | 0.6798 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Call | | | 391.30050 | 402.378 | 17.19 | 0.3202 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Put | | | 2,135.60100 | 2,065.781 | 17.90 | 0.7479 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Call | | | 297.50100 | 306.281 | 17.90 | 0.2521 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Put | | | 3,929.25290 | 3,852.251 | 20.72 | 0.8821 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Call | | | 134.85290 | 136.451 | 20.72 | 0.1179 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Put | | | 3,406.63900 | 3,330.537 | 19.82 | 0.8575 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Call | | | 162.23900 | 164.737 | 19.82 | 0.1425 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,139.05020 | 1,078.134 | 16.09 | 0.5677 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Call | | | 564.65020 | 582.334 | 16.09 | 0.4323 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Put | | | 3,723.92570 | 3,647.147 | 20.34 | 0.8711 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Call | | | 148.62570 | 150.647 | 20.34 | 0.1289 | 115,997.88 | 770 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Put | | | 186.39160 | 161.199 | 13.46 | 0.1698 | 124,123.15 | 770 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Call | | | 1,521.09160 | 1,574.699 | 13.46 | 0.8302 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Call | | | 556.39360 | 573.549 | 16.16 | 0.4244 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Put | | | 1,181.69360 | 1,120.049 | 16.16 | 0.5756 | 1,724,875.61 | 1,540 | 1,880 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Put | | | 1,962.50000 | 1,893.691 | 17.61 | 0.7155 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Call | | | 351.80000 | 361.991 | 17.61 | 0.2845 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Put | | | 4,175.69100 | 4,098.752 | 20.96 | 0.8793 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Call | | | 145.89100 | 148.552 | 20.96 | 0.1207 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Put | | | 3,597.93580 | 3,519.475 | 19.98 | 0.8539 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Call | | | 178.13580 | 179.275 | 19.98 | 0.1461 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,141.02890 | 1,079.712 | 16.01 | 0.5520 | 0.00 | 0 | 1,000 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Call | | | 621.22890 | 639.512 | 16.01 | 0.4480 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Put | | | 2,659.90800 | 2,585.459 | 18.43 | 0.7839 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Call | | | 270.10800 | 275.559 | 18.43 | 0.2161 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Put | | | 1,039.25890 | 979.423 | 15.77 | 0.5202 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Call | | | 689.45890 | 709.523 | 15.77 | 0.4798 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Call | | | 360.98410 | 370.221 | 17.72 | 0.2783 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Put | | | 2,125.28410 | 2,054.520 | 17.72 | 0.7217 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 359.34070 | 368.506 | 17.73 | 0.2772 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Put | | | 2,133.64070 | 2,062.806 | 17.73 | 0.7228 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Put | | | 4,096.03520 | 4,015.255 | 20.66 | 0.8717 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Call | | | 161.73520 | 160.955 | 20.66 | 0.1283 | 0.00 | 0 | 23,443 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Call | | | 967.55580 | 997.109 | 14.72 | 0.6158 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Put | | | 621.85580 | 571.409 | 14.72 | 0.3842 | 0.00 | 0 | 23,443 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Call | | | 357.70590 | 366.800 | 17.74 | 0.2761 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Put | | | 2,142.00590 | 2,071.100 | 17.74 | 0.7239 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Put | | | 4,395.94380 | 4,318.436 | 20.92 | 0.8787 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Call | | | 153.54380 | 155.836 | 20.92 | 0.1213 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Put | | | 3,787.31630 | 3,708.526 | 20.18 | 0.8496 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Call | | | 194.91630 | 195.926 | 20.18 | 0.1504 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,144.90700 | 1,083.556 | 15.99 | 0.5368 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 682.50700 | 700.956 | 15.99 | 0.4632 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | | 2,137.48530 | 2,070.068 | 17.87 | 0.6875 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | | 461.18530 | 471.768 | 17.87 | 0.3125 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Call | | | 771.80920 | 790.364 | 16.57 | 0.4609 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Put | | | 1,333.60920 | 1,275.364 | 16.57 | 0.5391 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | | 477.88360 | 488.481 | 18.16 | 0.3082 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | | 2,309.68360 | 2,243.481 | 18.16 | 0.6918 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | | 476.13470 | 486.681 | 18.17 | 0.3072 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | | 2,317.93470 | 2,251.681 | 18.17 | 0.6928 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | | 479.64570 | 490.290 | 18.15 | 0.3092 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Put | | | 2,301.44570 | 2,235.290 | 18.15 | 0.6908 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 852.69640 | 870.297 | 17.12 | 0.4535 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 1,572.29640 | 1,516.797 | 17.12 | 0.5465 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 858.45430 | 876.210 | 17.09 | 0.4560 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 1,558.05430 | 1,502.710 | 17.09 | 0.5440 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 855.56950 | 873.247 | 17.10 | 0.4547 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 1,565.16950 | 1,509.747 | 17.10 | 0.5453 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Call | | | 822.19380 | 834.808 | 18.57 | 0.3764 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Put | | | 2,625.79380 | 2,572.608 | 18.57 | 0.6236 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Call | | | 826.31170 | 839.001 | 18.55 | 0.3780 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Put | | | 2,609.91170 | 2,556.801 | 18.55 | 0.6220 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Put | | | 6,287.14540 | 6,235.628 | 21.74 | 0.8400 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Call | | | 303.54540 | 317.828 | 21.74 | 0.1600 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Call | | | 824.24550 | 836.905 | 18.56 | 0.3772 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Put | | | 2,617.84550 | 2,564.705 | 18.56 | 0.6228 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Put | | | 2,073.48510 | 2,023.790 | 17.90 | 0.5090 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Call | | | 1,318.61760 | 1,338.872 | 17.91 | 0.4902 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Put | | | 2,080.51760 | 2,030.772 | 17.91 | 0.5098 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Call | | | 1,324.57020 | 1,344.918 | 17.89 | 0.4919 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Put | | | 2,066.47020 | 2,016.818 | 17.89 | 0.5081 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Call | | | 1,321.58510 | 1,341.890 | 17.90 | 0.4910 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Put | | | 2,201.56260 | 2,151.543 | 18.06 | 0.5130 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Call | | | 1,351.86260 | 1,373.443 | 18.06 | 0.4870 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Call | | | 1,446.73990 | 1,470.687 | 18.03 | 0.5007 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Put | | | 2,179.83990 | 2,130.487 | 18.03 | 0.4993 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Call | | | 1,452.79340 | 1,476.822 | 18.02 | 0.5024 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Put | | | 2,165.89340 | 2,116.622 | 18.02 | 0.4976 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Call | | | 1,449.76260 | 1,473.751 | 18.03 | 0.5016 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Put | | | 2,172.86260 | 2,123.551 | 18.03 | 0.4984 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 118,244,325.24 | 240,080 | 3,702,500 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| Total \$ / R | | | | | | | | | | | 2,151,826,100.84 | 397,001 | 5,223,328 |
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Future | | | 12.87980 | | 12.80330 | | | 0.0000 | 0.00 | 0 | 439 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Future | | | 13.05320 | | 12.97660 | | | 0.0000 | 0.00 | 0 | 86 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Future | | | 13.22260 | | 13.14520 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Future | | | 13.38570 | | 13.30570 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Future | | | 13.73350 | | 13.66040 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | 0.00 | 0 | 525 |
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Option | 13.72 | Call | | | 13,193.77410 | 14,392.098 | 17.01 | 0.2374 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Option | 13.72 | Put | | | 104,863.77410 | 98,412.098 | 17.01 | 0.7626 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Option | 13.73 | Call | | | 13,043.40610 | 14,225.898 | 17.03 | 0.2350 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Option | 13.73 | Put | | | 105,713.40610 | 99,245.898 | 17.03 | 0.7650 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Option | 13.71 | Call | | | 13,345.77630 | 14,560.302 | 16.99 | 0.2397 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Option | 13.71 | Put | | | 104,015.77630 | 97,580.302 | 16.99 | 0.7603 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.93 | Call | | | 27,687.96440 | 28,933.736 | 16.82 | 0.3110 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.93 | Put | | | 123,027.96440 | 116,613.737 | 16.82 | 0.6890 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.94 | Call | | | 27,494.05280 | 28,727.165 | 16.84 | 0.3092 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.94 | Put | | | 123,834.05280 | 117,407.165 | 16.84 | 0.6908 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.92 | Call | | | 27,883.43050 | 29,142.291 | 16.80 | 0.3130 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.92 | Put | | | 122,223.43050 | 115,822.291 | 16.80 | 0.6870 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.01 | Call | | | 42,776.83390 | 44,228.395 | 16.56 | 0.3689 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.01 | Put | | | 129,256.83390 | 122,968.395 | 16.56 | 0.6311 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.02 | Call | | | 42,543.17840 | 43,984.648 | 16.58 | 0.3672 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.02 | Put | | | 130,023.17840 | 123,724.648 | 16.58 | 0.6328 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.00 | Call | | | 43,011.97020 | 44,473.696 | 16.55 | 0.3706 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.00 | Put | | | 128,491.97020 | 122,213.696 | 16.55 | 0.6294 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.21 | Put | | | 224,310.60340 | 217,132.659 | 17.87 | 0.7367 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.19 | Call | | | 34,188.22190 | 35,023.492 | 17.85 | 0.2654 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.19 | Put | | | 222,618.22190 | 215,453.492 | 17.85 | 0.7346 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.20 | Call | | | 34,034.00460 | 34,862.648 | 17.86 | 0.2643 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.20 | Put | | | 223,464.00460 | 216,292.648 | 17.86 | 0.7357 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.21 | Call | | | 33,880.60340 | 34,702.659 | 17.87 | 0.2633 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 85,563.52280 | 87,324.742 | 17.10 | 0.4547 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 156,523.52280 | 150,974.742 | 17.10 | 0.5453 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 85,276.21600 | 87,029.673 | 17.12 | 0.4535 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 157,236.21600 | 151,679.673 | 17.12 | 0.5465 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 85,852.00400 | 87,621.020 | 17.09 | 0.4560 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 155,812.00400 | 150,271.020 | 17.09 | 0.5440 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | 0.00 | 0 | 525 |
| £ / R | On | 31/01/2018 | | | 17.11400 | | 17.08190 | | | 0.0000 | 0.00 | 0 | 10 |
| £ / R | On | 01/03/2018 | | | 17.20410 | | 17.17140 | | | 0.0000 | 0.00 | 0 | 17 |
| £ / R | On | 15/03/2018 | | | 17.24740 | | 17.21400 | | | 0.0000 | 0.00 | 0 | 38 |

| 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 Future | | | 17.25970 | | 17.22620 | | | 0.0000 | 7,922,202.30 | 459 | 208,780 |
| £ / R | On | 18/06/2018 | Foreign Exchange Future | | | 17.55010 | | 17.51790 | | | 0.0000 | 175,501.00 | 10 | 7,360 |
| £ / R | On | 17/09/2018 | Foreign Exchange Future | | | 17.83860 | | 17.80600 | | | 0.0000 | 32,002,448.40 | 1,794 | 5,050 |
| £ / R | On | 14/06/2019 | Foreign Exchange Future | | | 18.72790 | | 18.70160 | | | 0.0000 | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | | 40,100,151.70 | 2,263 | 221,255 |
| £ / R | On | 31/01/2018 | Foreign Exchange Option | 18.91 | Put | | | 1,849.89640 | 1,814.897 | 17.44 | 0.9533 | 0.00 | 0 | 0 |
| £ / R | On | 31/01/2018 | Foreign Exchange Option | 18.91 | Call | | | 21.79640 | 18.897 | 17.44 | 0.0467 | 0.00 | 0 | 0 |
| £ / R | On | 01/03/2018 | Foreign Exchange Option | 19.23 | Call | | | 58.04730 | 58.754 | 18.63 | 0.0928 | 0.00 | 0 | 0 |
| £ / R | On | 01/03/2018 | Foreign Exchange Option | 19.23 | Put | | | 2,116.64730 | 2,084.654 | 18.63 | 0.9072 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2018 | Foreign Exchange Option | 19.05 | Put | | | 1,934.22720 | 1,903.363 | 18.21 | 0.8630 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2018 | Foreign Exchange Option | 19.05 | Call | | | 98.22720 | 100.763 | 18.21 | 0.1370 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.22 | Call | | | 539.48610 | 553.096 | 15.79 | 0.5273 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.22 | Put | | | 533.28610 | 513.396 | 15.79 | 0.4727 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.23 | Call | | | 534.89940 | 548.404 | 15.79 | 0.5243 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.23 | Put | | | 538.69940 | 518.704 | 15.79 | 0.4757 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.21 | Call | | | 544.09920 | 557.818 | 15.78 | 0.5303 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.21 | Put | | | 527.89920 | 508.118 | 15.78 | 0.4697 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 19.00 | Put | | | 1,886.29230 | 1,855.146 | 18.11 | 0.8498 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 19.00 | Call | | | 112.49230 | 114.846 | 18.11 | 0.1502 | 0.00 | 0 | 1,500 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Call | | | 648.02780 | 664.057 | 15.62 | 0.5933 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Put | | | 421.82780 | 404.357 | 15.62 | 0.4067 | 0.00 | 0 | 500 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 20.14 | Put | | | 2,947.93270 | 2,915.110 | 18.93 | 0.9468 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 20.14 | Call | | | 34.13270 | 34.810 | 18.93 | 0.0532 | 0.00 | 0 | 500 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Call | | | 648.55030 | 651.980 | 16.47 | 0.4548 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Put | | | 1,030.65030 | 1,001.880 | 16.47 | 0.5452 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Call | | | 644.96730 | 648.347 | 16.48 | 0.4529 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Put | | | 1,037.06730 | 1,008.247 | 16.48 | 0.5471 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Call | | | 652.15630 | 655.636 | 16.46 | 0.4567 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Put | | | 1,024.25630 | 995.536 | 16.46 | 0.5433 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.50 | Call | | | 807.31810 | 813.711 | 16.11 | 0.5326 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.50 | Put | | | 789.41810 | 763.611 | 16.11 | 0.4674 | 0.00 | 0 | 500 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 20.40 | Put | | | 3,040.24600 | 3,005.754 | 18.77 | 0.8597 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 20.40 | Call | | | 158.14600 | 155.854 | 18.77 | 0.1403 | 0.00 | 0 | 500 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Call | | | 814.70650 | 816.402 | 16.37 | 0.4620 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Put | | | 1,268.70650 | 1,237.802 | 16.37 | 0.5380 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Call | | | 821.91420 | 823.674 | 16.36 | 0.4650 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Put | | | 1,255.91420 | 1,225.074 | 16.36 | 0.5350 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Call | | | 818.30310 | 820.031 | 16.37 | 0.4635 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Put | | | 1,262.30310 | 1,231.431 | 16.37 | 0.5365 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Call | | | 1,499.24340 | 1,498.160 | 16.06 | 0.5485 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Put | | | 1,437.64340 | 1,410.260 | 16.06 | 0.4515 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Call | | | 1,507.74570 | 1,506.702 | 16.05 | 0.5506 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Put | | | 1,426.14570 | 1,398.802 | 16.05 | 0.4494 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Call | | | 1,503.48900 | 1,502.430 | 16.06 | 0.5495 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Put | | | 1,431.88900 | 1,404.530 | 16.06 | 0.4505 | 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 Option | | | | | | | | | | | | 0.00 | 0 | 3,500 |
| Total £ / R | | | | | | | | | | | | 40,100,151.70 | 2,263 | 224,755 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Future | | | 0.11420 | | 0.11376 | | | 0.0000 | 0.00 | 0 | 195 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.11636 | | 0.11592 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.11856 | | 0.11812 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.12876 | | 0.12844 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 195 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.12 | Call | | | 252.57690 | 260.505 | 21.71 | 0.3404 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.12 | Put | | | 876.37690 | 840.605 | 21.71 | 0.6596 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.13 | Call | | | 95.75350 | 98.755 | 24.02 | 0.1492 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,719.55350 | 1,678.855 | 24.02 | 0.8508 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.11 | Call | | | 642.41960 | 661.483 | 19.07 | 0.6726 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.11 | Put | | | 266.21960 | 241.583 | 19.07 | 0.3274 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Call | | | 259.89100 | 264.589 | 22.12 | 0.2616 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,667.69100 | 1,628.989 | 22.12 | 0.7384 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Call | | | 159.23960 | 159.260 | 24.64 | 0.1621 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Put | | | 2,567.03960 | 2,523.660 | 24.64 | 0.8379 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Call | | | 495.99860 | 507.520 | 20.44 | 0.4428 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Put | | | 903.79860 | 871.920 | 20.44 | 0.5572 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,188.30000 | 1,144.400 | | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Put | | | 2,188.30000 | 2,144.400 | | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Put | | | 188.30000 | 144.400 | | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Call | | | 1,276.99630 | 1,280.738 | 21.43 | 0.5373 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Put | | | 1,433.39630 | 1,404.338 | 21.43 | 0.4627 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Call | | | 962.41980 | 963.786 | 22.43 | 0.4324 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Put | | | 2,118.81980 | 2,087.386 | 22.43 | 0.5676 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,697.42670 | 1,703.441 | 20.19 | 0.6590 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Put | | | 853.82670 | 827.041 | 20.19 | 0.3410 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 195 |
| € / R | On | 27/12/2017 | Foreign Exchange Future | | | 15.11230 | | 15.00050 | | | 0.0000 | 0.00 | 0 | 800 |
| € / R | On | 30/01/2018 | Foreign Exchange Future | | | 15.21480 | | 15.11270 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 31/01/2018 | Foreign Exchange Future | | | 15.22990 | | 15.12730 | | | 0.0000 | 0.00 | 0 | 151,647 |
| € / R | On | 15/02/2018 | Foreign Exchange Future | | | 15.27780 | | 15.17480 | | | 0.0000 | 0.00 | 0 | 44 |
| € / R | On | 28/02/2018 | Foreign Exchange Future | | | 15.31930 | | 15.21580 | | | 0.0000 | 0.00 | 0 | 96,361 |
| € / R | On | 15/03/2018 | Foreign Exchange Future | | | 15.36680 | | 15.26270 | | | 0.0000 | 0.00 | 0 | 63 |
| € / R | On | 19/03/2018 | Foreign Exchange Future | | | 15.37950 | | 15.27520 | | | 0.0000 | 180,955,197.00 | 11,766 | 234,625 |
| € / R | On | 29/03/2018 | Foreign Exchange Future | | | 15.41160 | | 15.30800 | | | 0.0000 | 0.00 | 0 | 3 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| € / R | On | 18/06/2018 | Foreign Exchange Future | | | 15.68040 | | 15.57580 | | | 0.0000 | 0.00 | 0 | 8,115 |
| € / R | On | 17/09/2018 | Foreign Exchange Future | | | 15.98580 | | 15.87950 | | | 0.0000 | 799,290.00 | 50 | 5,417 |
| € / R | On | 14/12/2018 | Foreign Exchange Future | | | 16.28680 | | 16.17650 | | | 0.0000 | 32,508,452.80 | 1,996 | 2,926 |
| € / R | On | 14/06/2019 | Foreign Exchange Future | | | 16.93620 | | 16.83410 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 214,262,939.80 | 13,812 | 500,001 |
| € / R | On | 27/12/2017 | Foreign Exchange Option | 15.62 | Put | | | 625.46230 | 516.364 | 16.67 | 0.9376 | 0.00 | 0 | 0 |
| € / R | On | 27/12/2017 | Foreign Exchange Option | 15.62 | Call | | | 5.96230 | 8.664 | 16.67 | 0.0624 | 0.00 | 0 | 0 |
| € / R | On | 30/01/2018 | Foreign Exchange Option | 16.00 | Put | | | 945.44830 | 852.763 | 15.37 | 0.8323 | 0.00 | 0 | 0 |
| € / R | On | 30/01/2018 | Foreign Exchange Option | 16.00 | Call | | | 58.14830 | 67.563 | 15.37 | 0.1677 | 0.00 | 0 | 0 |
| € / R | On | 31/01/2018 | Foreign Exchange Option | 15.80 | Put | | | 764.23580 | 674.650 | 14.93 | 0.7610 | 0.00 | 0 | 193,000 |
| € / R | On | 31/01/2018 | Foreign Exchange Option | 15.80 | Call | | | 91.53580 | 104.550 | 14.93 | 0.2390 | 0.00 | 0 | 0 |
| € / R | On | 31/01/2018 | Foreign Exchange Option | 16.50 | Put | | | 1,394.68370 | 1,296.812 | 16.21 | 0.9261 | 0.00 | 0 | 0 |
| € / R | On | 31/01/2018 | Foreign Exchange Option | 16.50 | Call | | | 21.98370 | 26.712 | 16.21 | 0.0739 | 0.00 | 0 | 15,150 |
| € / R | On | 15/02/2018 | Foreign Exchange Option | 16.07 | Put | | | 990.87760 | 901.717 | 15.59 | 0.7873 | 0.00 | 0 | 0 |
| € / R | On | 15/02/2018 | Foreign Exchange Option | 16.07 | Call | | | 95.67760 | 109.517 | 15.59 | 0.2127 | 0.00 | 0 | 0 |
| € / R | On | 28/02/2018 | Foreign Exchange Option | 16.41 | Put | | | 1,281.85160 | 1,187.233 | 16.16 | 0.8274 | 0.00 | 0 | 114,748 |
| € / R | On | 28/02/2018 | Foreign Exchange Option | 16.41 | Call | | | 87.65160 | 96.533 | 16.16 | 0.1726 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2018 | Foreign Exchange Option | 17.01 | Put | | | 1,812.56480 | 1,714.458 | 17.28 | 0.8818 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2018 | Foreign Exchange Option | 17.01 | Call | | | 65.26480 | 71.258 | 17.28 | 0.1182 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.39 | Call | | | 138.46670 | 151.084 | 16.17 | 0.2231 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.39 | Put | | | 1,253.26670 | 1,161.584 | 16.17 | 0.7769 | 0.00 | 0 | 174,600 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.50 | Put | | | 1,348.47400 | 1,254.951 | 16.37 | 0.7981 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.50 | Call | | | 123.67400 | 134.451 | 16.37 | 0.2019 | 0.00 | 0 | 643 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Put | | | 40.41890 | 29.378 | 13.02 | 0.0665 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Call | | | 1,315.61890 | 1,408.878 | 13.02 | 0.9335 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Put | | | 1,796.65190 | 1,699.691 | 17.23 | 0.8733 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Call | | | 71.85190 | 79.191 | 17.23 | 0.1267 | 0.00 | 0 | 620 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Call | | | 651.35800 | 713.077 | 13.27 | 0.7157 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Put | | | 226.15800 | 183.577 | 13.27 | 0.2843 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.05 | Call | | | 537.59790 | 591.008 | 13.60 | 0.6398 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.05 | Put | | | 312.39790 | 261.508 | 13.60 | 0.3602 | 0.00 | 0 | 5,648 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.10 | Call | | | 511.68400 | 563.083 | 13.68 | 0.6205 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.10 | Put | | | 336.48400 | 283.583 | 13.68 | 0.3795 | 0.00 | 0 | 19,510 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Call | | | 645.28100 | 706.578 | 13.29 | 0.7120 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Put | | | 230.08100 | 187.078 | 13.29 | 0.2880 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Call | | | 639.24750 | 700.123 | 13.31 | 0.7083 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Put | | | 234.04750 | 190.623 | 13.31 | 0.2917 | 0.00 | 0 | 0 |
| € / R | On | 29/03/2018 | Foreign Exchange Option | 17.21 | Put | | | 1,970.67020 | 1,875.589 | 17.33 | 0.8819 | 0.00 | 0 | 0 |
| € / R | On | 29/03/2018 | Foreign Exchange Option | 17.21 | Call | | | 68.67020 | 77.189 | 17.33 | 0.1181 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | | 589.04780 | 525.442 | 14.04 | 0.4338 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Call | | | 660.43030 | 701.175 | 14.06 | 0.5636 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Put | | | 594.63030 | 530.775 | 14.06 | 0.4364 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Call | | | 669.29130 | 710.533 | 14.03 | 0.5689 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Put | | | 583.49130 | 520.133 | 14.03 | 0.4311 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.01 | Put | | | 74.73320 | 66.497 | 12.81 | 0.0968 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Call | | | 1,442.12200 | 1,523.155 | 12.57 | 0.8708 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Put | | | 116.32200 | 92.755 | 12.57 | 0.1292 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.00 | Call | | | 478.81690 | 506.983 | 14.79 | 0.4432 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.00 | Put | | | 903.01690 | 826.583 | 14.79 | 0.5568 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | | 664.84780 | 705.842 | 14.04 | 0.5662 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 21.63 | Call | | | 4.44870 | 7.615 | 19.44 | 0.0109 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.97 | Call | | | 1,676.91390 | 1,774.238 | 12.91 | 0.9070 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.97 | Put | | | 71.11390 | 63.838 | 12.91 | 0.0930 | 0.00 | 0 | 7,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.44 | Call | | | 359.35280 | 379.913 | 15.49 | 0.3513 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.44 | Put | | | 1,223.55280 | 1,139.513 | 15.49 | 0.6487 | 0.00 | 0 | 7,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.01 | Call | | | 1,640.53320 | 1,736.897 | 12.81 | 0.9032 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 18.61 | Call | | | 89.32390 | 92.126 | 18.30 | 0.1017 | 0.00 | 0 | 7,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Call | | | 1,883.13410 | 1,981.473 | 13.44 | 0.9255 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Put | | | 57.33410 | 51.073 | 13.44 | 0.0745 | 0.00 | 0 | 50,995 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Call | | | 783.98010 | 831.551 | 13.70 | 0.6324 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Put | | | 458.18010 | 401.151 | 13.70 | 0.3676 | 0.00 | 0 | 50,995 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 21.63 | Put | | | 6,058.64870 | 5,957.215 | 19.44 | 0.9891 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Put | | | 4,988.05610 | 4,891.080 | 19.44 | 0.9725 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Call | | | 13.85610 | 21.480 | 19.44 | 0.0275 | 0.00 | 0 | 50,995 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 18.61 | Put | | | 3,123.52390 | 3,021.727 | 18.30 | 0.8983 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Call | | | 1,784.83210 | 1,872.944 | 13.13 | 0.8586 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Put | | | 155.33210 | 137.144 | 13.13 | 0.1414 | 0.00 | 0 | 161,971 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Call | | | 752.20160 | 787.982 | 14.50 | 0.5220 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 19.56 | Put | | | 3,836.59080 | 3,730.029 | 19.19 | 0.8729 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Put | | | 1,670.67730 | 1,583.543 | 15.97 | 0.6666 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Call | | | 70.59150 | 74.326 | 21.56 | 0.0621 | 0.00 | 0 | 37,204 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Call | | | 434.33560 | 453.718 | 15.94 | 0.3362 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Put | | | 1,654.83560 | 1,567.919 | 15.94 | 0.6638 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 15.85 | Call | | | 811.84270 | 850.742 | 14.31 | 0.5521 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 15.85 | Put | | | 782.34270 | 714.942 | 14.31 | 0.4479 | 0.00 | 0 | 124,767 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Put | | | 872.70160 | 802.182 | 14.50 | 0.4780 | 0.00 | 0 | 37,204 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Put | | | 5,821.09150 | 5,718.526 | 21.56 | 0.9379 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 19.56 | Call | | | 156.09080 | 155.829 | 19.19 | 0.1271 | 0.00 | 0 | 124,767 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Call | | | 432.25070 | 451.524 | 15.95 | 0.3348 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Put | | | 1,662.75070 | 1,575.725 | 15.95 | 0.6652 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Call | | | 430.17730 | 449.343 | 15.97 | 0.3334 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Call | | | 467.00700 | 484.859 | 16.42 | 0.3099 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Put | | | 2,180.50700 | 2,088.059 | 16.42 | 0.6901 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Call | | | 465.18350 | 482.973 | 16.43 | 0.3089 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Put | | | 2,188.68350 | 2,096.173 | 16.43 | 0.6911 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Call | | | 468.83920 | 486.754 | 16.41 | 0.3110 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Put | | | 2,172.33920 | 2,079.954 | 16.41 | 0.6890 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Call | | | 1,259.39500 | 1,297.943 | 15.44 | 0.5457 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Put | | | 1,295.29500 | 1,231.743 | 15.44 | 0.4543 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Call | | | 1,255.58240 | 1,294.180 | 15.45 | 0.5445 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Put | | | 1,301.48240 | 1,237.980 | 15.45 | 0.4555 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Call | | | 1,263.22020 | 1,301.712 | 15.43 | 0.5469 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Put | | | 1,289.12020 | 1,225.512 | 15.43 | 0.4531 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 1,183,817 |
| Total € / R | | | | | | | | | | | | 214,262,939.80 | 13,812 | 1,683,818 |
| AU\$ / R | On | 27/12/2017 | Foreign Exchange Future | | | 9.78700 | | 9.70220 | | | 0.0000 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/01/2018 | Foreign Exchange Future | | | 9.80760 | | 9.72860 | | | 0.0000 | 0.00 | 0 | 5 |
| AU\$ / R | On | 28/02/2018 | Foreign Exchange Future | | | 9.87220 | | 9.79470 | | | 0.0000 | 0.00 | 0 | 46 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 9.89910 | | 9.82140 | | | 0.0000 | 77,123,888.10 | 7,791 | 17,243 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 10.03100 | | 9.95330 | | | 0.0000 | 0.00 | 0 | 5,012 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 10.16120 | | 10.08290 | | | 0.0000 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 10.28600 | | 10.20630 | | | 0.0000 | 0.00 | 0 | 10,812 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.55220 | | 10.47760 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | | 77,123,888.10 | 7,791 | 33,118 |
| AU\$ / R | On | 27/12/2017 | Foreign Exchange Option | 10.00 | Call | | | 8.65520 | 11.899 | 14.75 | 0.1295 | 0.00 | 0 | 0 |
| AU\$ / R | On | 27/12/2017 | Foreign Exchange Option | 10.00 | Put | | | 306.45520 | 224.899 | 14.75 | 0.8705 | 0.00 | 0 | 0 |
| AU\$ / R | On | 27/12/2017 | Foreign Exchange Option | 10.01 | Call | | | 8.14590 | 11.160 | 14.94 | 0.1216 | 0.00 | 0 | 0 |
| AU\$ / R | On | 27/12/2017 | Foreign Exchange Option | 10.01 | Put | | | 315.94590 | 234.160 | 14.94 | 0.8784 | 0.00 | 0 | 0 |
| AU\$ / R | On | 27/12/2017 | Foreign Exchange Option | 9.99 | Call | | | 9.20090 | 12.697 | 14.57 | 0.1379 | 0.00 | 0 | 0 |
| AU\$ / R | On | 27/12/2017 | Foreign Exchange Option | 9.99 | Put | | | 297.00090 | 215.697 | 14.57 | 0.8621 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/01/2018 | Foreign Exchange Option | 10.68 | Put | | | 956.03660 | 877.892 | 17.37 | 0.9680 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/01/2018 | Foreign Exchange Option | 10.68 | Call | | | 4.63660 | 5.492 | 17.37 | 0.0320 | 0.00 | 0 | 0 |
| AU\$ / R | On | 28/02/2018 | Foreign Exchange Option | 10.55 | Put | | | 805.07650 | 735.268 | 15.37 | 0.8316 | 0.00 | 0 | 0 |
| AU\$ / R | On | 28/02/2018 | Foreign Exchange Option | 10.55 | Call | | | 49.77650 | 57.468 | 15.37 | 0.1684 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.99 | Put | | | 367.76640 | 317.362 | 13.84 | 0.5401 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.00 | Call | | | 195.82350 | 222.701 | 13.86 | 0.4542 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.00 | Put | | | 374.42350 | 323.601 | 13.86 | 0.5458 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.01 | Call | | | 192.53380 | 218.998 | 13.89 | 0.4486 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.01 | Put | | | 381.13380 | 329.898 | 13.89 | 0.5514 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.99 | Call | | | 199.16640 | 226.462 | 13.84 | 0.4599 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Call | | | 215.13650 | 232.283 | 14.76 | 0.3515 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Put | | | 751.83650 | 691.283 | 14.76 | 0.6485 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Call | | | 212.77070 | 229.690 | 14.78 | 0.3483 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Put | | | 759.47070 | 698.690 | 14.78 | 0.6517 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Call | | | 210.43150 | 227.122 | 14.80 | 0.3452 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Put | | | 767.13150 | 706.122 | 14.80 | 0.6548 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Put | | | 1,234.20560 | 1,167.411 | 15.44 | 0.7300 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Call | | | 195.35820 | 206.868 | 15.46 | 0.2681 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Put | | | 1,242.45820 | 1,175.668 | 15.46 | 0.7319 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Call | | | 198.86640 | 210.373 | 15.42 | 0.2720 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Put | | | 1,225.96640 | 1,159.173 | 15.42 | 0.7280 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Call | | | 197.10560 | 208.611 | 15.44 | 0.2700 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Call | | | 223.30020 | 234.818 | 15.53 | 0.2638 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Put | | | 1,487.00020 | 1,418.818 | 15.53 | 0.7362 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Call | | | 221.65160 | 233.063 | 15.54 | 0.2622 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Put | | | 1,495.35160 | 1,427.063 | 15.54 | 0.7378 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Call | | | 220.01590 | 231.319 | 15.55 | 0.2605 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Put | | | 1,503.71590 | 1,435.319 | 15.55 | 0.7395 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Call | | | 513.86050 | 533.907 | 14.10 | 0.4378 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Put | | | 1,036.26050 | 981.707 | 14.10 | 0.5622 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Call | | | 510.91300 | 530.774 | 14.11 | 0.4358 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Put | | | 1,043.31300 | 988.574 | 14.11 | 0.5642 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Call | | | 507.98370 | 527.655 | 14.12 | 0.4338 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Put | | | 1,050.38370 | 995.455 | 14.12 | 0.5662 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 77,123,888.10 | 7,791 | 33,118 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Future | | | 10.12340 | | 9.97820 | | | 0.0000 | 0.00 | 0 | 250 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Future | | | 10.26900 | | 10.12340 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 250 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.07 | Call | | | 236.49560 | 301.679 | 13.86 | 0.5445 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.07 | Put | | | 328.29560 | 248.279 | 13.86 | 0.4555 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.08 | Call | | | 232.70350 | 296.826 | 13.88 | 0.5387 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.08 | Put | | | 334.50350 | 253.426 | 13.88 | 0.4613 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.06 | Call | | | 240.34210 | 306.591 | 13.85 | 0.5503 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.06 | Put | | | 322.14210 | 243.191 | 13.85 | 0.4497 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Call | | | 192.25580 | 225.920 | 15.24 | 0.3313 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Put | | | 888.85580 | 776.920 | 15.24 | 0.6687 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.83 | Call | | | 190.22380 | 223.519 | 15.26 | 0.3284 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.83 | Put | | | 896.82380 | 784.519 | 15.26 | 0.6716 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Call | | | 194.31040 | 228.347 | 15.22 | 0.3342 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Put | | | 880.91040 | 769.346 | 15.22 | 0.6658 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 250 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Future | | | 13.11030 | | 13.08580 | | | 0.0000 | 0.00 | 0 | 1,215 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Future | | | 13.38220 | | 13.35900 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Future | | | 13.65660 | | 13.63440 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Future | | | 14.77320 | | 14.76220 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 1,215 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.15 | Call | | | 102.78510 | 98.356 | 16.26 | 0.1798 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.15 | Put | | | 1,166.98510 | 1,138.056 | 16.26 | 0.8202 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Call | | | 101.57330 | 97.139 | 16.28 | 0.1778 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Put | | | 1,175.77330 | 1,146.839 | 16.28 | 0.8222 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.14 | Call | | | 104.01050 | 99.591 | 16.23 | 0.1818 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.14 | Put | | | 1,158.21050 | 1,129.291 | 16.23 | 0.8182 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Call | | | 220.98280 | 220.073 | 16.33 | 0.2538 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Put | | | 1,391.98280 | 1,367.873 | 16.33 | 0.7462 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Call | | | 219.42580 | 218.491 | 16.35 | 0.2522 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Put | | | 1,400.42580 | 1,376.291 | 16.35 | 0.7478 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Call | | | 217.88180 | 216.925 | 16.37 | 0.2506 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Put | | | 1,408.88180 | 1,384.725 | 16.37 | 0.7494 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Put | | | 1,405.60000 | 1,383.400 | | 1.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Put | | | 1,415.60000 | 1,393.400 | | 1.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Put | | | 1,395.60000 | 1,373.400 | | 1.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Put | | | 1,066.31160 | 1,067.979 | 15.17 | 0.4584 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 1,096.12930 | 1,108.839 | 15.14 | 0.5445 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 1,053.92930 | 1,055.639 | 15.14 | 0.4555 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Call | | | 1,092.31630 | 1,104.998 | 15.15 | 0.5430 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Put | | | 1,060.11630 | 1,061.798 | 15.15 | 0.4570 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Call | | | 1,088.51160 | 1,101.179 | 15.17 | 0.5416 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 1,215 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Future | | | 1.94990 | | 1.93690 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.96520 | | 1.95240 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.98000 | | 1.96710 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.02580 | | 2.01360 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.93 | Call | | | 587.84650 | 652.608 | 14.41 | 0.5716 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.93 | Put | | | 518.84650 | 453.608 | 14.41 | 0.4284 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.94 | Call | | | 542.80860 | 603.521 | 14.51 | 0.5426 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.94 | Put | | | 573.80860 | 504.521 | 14.51 | 0.4574 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.92 | Call | | | 635.81350 | 704.696 | 14.31 | 0.6007 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.92 | Put | | | 466.81350 | 405.697 | 14.31 | 0.3993 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Call | | | 572.02080 | 610.464 | 15.40 | 0.4203 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Put | | | 1,248.02080 | 1,158.464 | 15.40 | 0.5797 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Call | | | 542.55430 | 578.989 | 15.50 | 0.4034 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Put | | | 1,318.55430 | 1,226.989 | 15.50 | 0.5966 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Call | | | 603.04810 | 643.579 | 15.29 | 0.4377 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Put | | | 1,179.04810 | 1,091.579 | 15.29 | 0.5623 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Put | | | 1,629.00000 | 1,500.000 | | 1.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Put | | | 1,729.00000 | 1,600.000 | | 1.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Put | | | 1,829.00000 | 1,700.000 | | 1.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Call | | | 0.0000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Call | | | 1,664.91960 | 1,714.033 | 15.19 | 0.5856 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Put | | | 1,328.91960 | 1,256.033 | 15.19 | 0.4144 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Call | | | 1,621.52690 | 1,669.138 | 15.25 | 0.5749 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Put | | | 1,385.52690 | 1,311.138 | 15.25 | 0.4251 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Call | | | 1,709.44510 | 1,760.089 | 15.13 | 0.5963 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Put | | | 1,273.44510 | 1,202.089 | 15.13 | 0.4037 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Future | | | 2.07380 | | 2.05900 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Future | | | 2.11520 | | 2.10050 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.15740 | | 2.14210 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.38500 | | 2.37180 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.19 | Call | | | 249.01460 | 279.455 | 17.14 | 0.2723 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.19 | Put | | | 1,559.01460 | 1,441.455 | 17.14 | 0.7277 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.17 | Call | | | 287.89830 | 322.796 | 16.88 | 0.3066 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.17 | Put | | | 1,397.89830 | 1,284.796 | 16.88 | 0.6934 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.18 | Call | | | 267.75920 | 300.363 | 17.01 | 0.2890 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.18 | Put | | | 1,477.75920 | 1,362.363 | 17.01 | 0.7110 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Call | | | 575.08200 | 611.696 | 16.83 | 0.3771 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Put | | | 1,670.08200 | 1,559.696 | 16.83 | 0.6229 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Call | | | 550.18150 | 585.099 | 16.94 | 0.3638 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Put | | | 1,745.18150 | 1,633.099 | 16.94 | 0.6362 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Call | | | 526.41460 | 559.708 | 17.05 | 0.3509 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Put | | | 1,821.41460 | 1,707.708 | 17.05 | 0.6491 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Put | | | 2,079.00000 | 1,926.000 | | 1.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Put | | | 2,179.00000 | 2,026.000 | | 1.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Put | | | 2,279.00000 | 2,126.000 | | 1.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Put | | | 824.46760 | 762.883 | 14.99 | 0.2628 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Call | | | 3,063.89710 | 3,141.423 | 14.90 | 0.7545 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Put | | | 745.89710 | 691.423 | 14.90 | 0.2455 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Call | | | 3,002.62500 | 3,074.553 | 14.92 | 0.7461 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Put | | | 784.62500 | 724.553 | 14.92 | 0.2539 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Call | | | 2,942.46760 | 3,012.883 | 14.99 | 0.7372 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Future | | | 1.64950 | | 1.63940 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| HK\$/R | On | 18/06/2018 | Foreign Exchange Future | | | 1.67390 | | 1.66400 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.69750 | | 1.68760 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.83870 | | 1.83030 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.74 | Call | | | 191.24540 | 209.437 | 16.48 | 0.2678 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.74 | Put | | | 1,197.24540 | 1,114.436 | 16.48 | 0.7322 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.75 | Call | | | 174.48250 | 190.943 | 16.66 | 0.2476 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.75 | Put | | | 1,280.48250 | 1,195.943 | 16.66 | 0.7524 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.73 | Call | | | 209.66930 | 229.748 | 16.30 | 0.2894 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.73 | Put | | | 1,115.66930 | 1,034.748 | 16.30 | 0.7106 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Call | | | 403.63240 | 422.960 | 16.25 | 0.3505 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Put | | | 1,363.63240 | 1,283.960 | 16.25 | 0.6495 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Call | | | 381.03540 | 398.945 | 16.39 | 0.3340 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Put | | | 1,441.03540 | 1,359.945 | 16.39 | 0.6660 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Call | | | 427.66840 | 448.505 | 16.11 | 0.3678 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Put | | | 1,287.66840 | 1,209.505 | 16.11 | 0.6322 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Put | | | 1,724.00000 | 1,625.000 | | 1.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Put | | | 1,524.00000 | 1,425.000 | | 1.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Put | | | 1,624.00000 | 1,525.000 | | 1.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Put | | | 1,045.31190 | 993.923 | 16.02 | 0.3627 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Call | | | 1,800.38230 | 1,831.867 | 16.10 | 0.6260 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Put | | | 1,097.38230 | 1,044.867 | 16.10 | 0.3740 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Call | | | 1,753.70010 | 1,784.092 | 16.18 | 0.6148 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Put | | | 1,150.70010 | 1,097.092 | 16.18 | 0.3852 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Call | | | 1,848.31190 | 1,880.923 | 16.02 | 0.6373 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 19/03/2018 | Foreign Exchange Future | | | 0.12330 | | 0.12240 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.12290 | | 0.12210 | | | 0.0000 | 0.00 | 0 | 1,145 |
| KES / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.12290 | | 0.12200 | | | 0.0000 | 0.00 | 0 | 562 |
| KES / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.11960 | | 0.11880 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,707 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,707 |
| NOK/R | On | 19/03/2018 | Foreign Exchange Future | | | 1.54310 | | 1.53760 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 18/06/2018 | Foreign Exchange Future | | | 1.56860 | | 1.56290 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.59440 | | 1.58840 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.67350 | | 1.67040 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total NOK/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NOK/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 9.01930 | | 8.92630 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 9.13390 | | 9.04070 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 9.24780 | | 9.15370 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 9.97930 | | 9.89230 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.45 | Call | | | 98.27900 | 117.604 | 15.61 | 0.2842 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.45 | Put | | | 621.97900 | 548.303 | 15.61 | 0.7158 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.46 | Call | | | 96.44000 | 115.427 | 15.63 | 0.2799 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.46 | Put | | | 630.14000 | 556.127 | 15.63 | 0.7201 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.44 | Call | | | 100.15180 | 119.774 | 15.58 | 0.2885 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.44 | Put | | | 613.85180 | 540.474 | 15.58 | 0.7115 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Call | | | 147.92020 | 163.811 | 16.13 | 0.2734 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Put | | | 947.22020 | 869.911 | 16.13 | 0.7266 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Call | | | 146.23250 | 161.915 | 16.16 | 0.2708 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Put | | | 955.53250 | 878.015 | 16.16 | 0.7292 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Call | | | 149.63050 | 165.728 | 16.11 | 0.2761 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Put | | | 938.93050 | 861.828 | 16.11 | 0.7239 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Put | | | 776.30000 | 682.200 | | 1.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Put | | | 786.30000 | 692.200 | | 1.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Put | | | 766.30000 | 672.200 | | 1.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Put | | | 733.17370 | 681.494 | 14.85 | 0.4487 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Call | | | 711.48790 | 746.550 | 14.86 | 0.5491 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Put | | | 739.18790 | 687.250 | 14.86 | 0.4509 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Call | | | 707.52420 | 742.324 | 14.87 | 0.5469 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Put | | | 745.22420 | 693.024 | 14.87 | 0.4531 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Call | | | 715.47370 | 750.794 | 14.85 | 0.5513 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Future | | | 1.28260 | | 1.27670 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.29310 | | 1.28710 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.30390 | | 1.29800 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.39650 | | 1.39160 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.30 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.30 | Put | | | 233.00000 | 174.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.31 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.31 | Put | | | 333.00000 | 274.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.32 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/03/2018 | Foreign Exchange Option | 1.32 | Put | | | 433.00000 | 374.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.32 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.32 | Put | | | 329.00000 | 269.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.33 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.33 | Put | | | 429.00000 | 369.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.31 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.31 | Put | | | 229.00000 | 169.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.37 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.37 | Put | | | 720.00000 | 661.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.38 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.38 | Put | | | 820.00000 | 761.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.36 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.36 | Put | | | 620.00000 | 561.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Call | | | 716.00000 | 765.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Call | | | 616.00000 | 665.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Call | | | 816.00000 | 865.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO £ | On | 19/03/2018 | Foreign Exchange Future | | | 1.34010 | | 1.34550 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 18/06/2018 | Foreign Exchange Future | | | 1.34450 | | 1.35000 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 17/09/2018 | Foreign Exchange Future | | | 1.34910 | | 1.35460 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO € | On | 19/03/2018 | Foreign Exchange Future | | | 1.19410 | | 1.19310 | | | 0.0000 | 0.00 | 0 | 15 |
| QUANTO € | On | 18/06/2018 | Foreign Exchange Future | | | 1.20130 | | 1.20030 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 17/09/2018 | Foreign Exchange Future | | | 1.20900 | | 1.20800 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 0.00 | 0 | 15 |
| Total QUANTO € / \$ | | | | | | | | | | | | 0.00 | 0 | 15 |
| RAIN | On | 19/03/2018 | Foreign Exchange Future | | | 22,969.99000 | | 22,831.49000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| SGD / R | On | 19/03/2018 | Foreign Exchange Future | | | 9.58800 | | 9.52690 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Future | | | 9.73050 | | 9.66950 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Future | | | 9.87180 | | 9.80990 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.71770 | | 10.66250 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.96 | Call | | | 122.74110 | 135.922 | 14.84 | 0.3135 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.96 | Put | | | 555.84110 | 507.922 | 14.84 | 0.6865 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.97 | Call | | | 120.61870 | 133.565 | 14.87 | 0.3090 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.97 | Put | | | 563.71870 | 515.565 | 14.87 | 0.6910 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.95 | Call | | | 124.89880 | 138.322 | 14.81 | 0.3180 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.95 | Put | | | 547.99880 | 500.322 | 14.81 | 0.6820 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.10 | Call | | | 234.87610 | 248.889 | 14.71 | 0.3782 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.10 | Put | | | 665.37610 | 618.389 | 14.71 | 0.6218 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.11 | Call | | | 232.23910 | 246.080 | 14.73 | 0.3748 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.11 | Put | | | 672.73910 | 625.580 | 14.73 | 0.6252 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.09 | Call | | | 237.54310 | 251.729 | 14.69 | 0.3816 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.09 | Put | | | 658.04310 | 611.229 | 14.69 | 0.6184 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.00 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.00 | Put | | | 190.10000 | 128.200 | | 1.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.01 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.01 | Put | | | 200.10000 | 138.200 | | 1.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 9.99 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 9.99 | Put | | | 180.10000 | 118.200 | | 1.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Call | | | 1,096.40040 | 1,121.780 | 13.92 | 0.6914 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Put | | | 423.90040 | 394.080 | 13.92 | 0.3086 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Call | | | 1,090.83550 | 1,116.076 | 13.94 | 0.6892 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Put | | | 428.33550 | 398.376 | 13.94 | 0.3108 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Call | | | 1,085.29110 | 1,110.394 | 13.95 | 0.6870 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Put | | | 432.79110 | 402.694 | 13.95 | 0.3130 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Future | | | 3.28810 | | 3.25810 | | | 0.0000 | 0.00 | 0 | 433 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Future | | | 3.24260 | | 3.21160 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Future | | | 3.19110 | | 3.16350 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Future | | | 3.18070 | | 3.16660 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 433 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.52 | Call | | | 10.76630 | 15.190 | 12.82 | 0.1465 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.52 | Put | | | 272.66630 | 247.090 | 12.82 | 0.8535 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.53 | Call | | | 9.80010 | 14.003 | 12.84 | 0.1369 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.53 | Put | | | 281.70010 | 255.903 | 12.84 | 0.8631 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.51 | Call | | | 11.81310 | 16.464 | 12.79 | 0.1566 | 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 | 19/03/2018 | Foreign Exchange Option | 3.51 | Put | | | 263.71310 | 238.364 | 12.79 | 0.8434 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Call | | | 14.01060 | 17.158 | 13.90 | 0.1160 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Put | | | 462.41060 | 434.558 | 13.90 | 0.8840 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Call | | | 13.29310 | 16.348 | 13.93 | 0.1112 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Put | | | 471.69310 | 443.748 | 13.93 | 0.8888 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Call | | | 14.76480 | 18.006 | 13.86 | 0.1209 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Put | | | 453.16480 | 425.406 | 13.86 | 0.8791 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Put | | | 196.50000 | 168.900 | | 1.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Put | | | 206.50000 | 178.900 | | 1.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Put | | | 186.50000 | 158.900 | | 1.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Call | | | 112.50940 | 115.285 | 15.54 | 0.3239 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Put | | | 475.90940 | 464.585 | 15.54 | 0.6761 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Call | | | 110.39700 | 113.109 | 15.57 | 0.3190 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Put | | | 483.79700 | 472.409 | 15.57 | 0.6810 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Call | | | 114.66390 | 117.504 | 15.51 | 0.3289 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Put | | | 468.06390 | 456.804 | 15.51 | 0.6711 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 433 |
| ZMW / R | On | 19/03/2018 | Foreign Exchange Future | | | 1.27720 | | 1.26490 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.25680 | | 1.24510 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.23810 | | 1.22640 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.21640 | | 1.21640 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | | | | 2 365 068 755.20 | 180,787 | 2,279,542 |
| Total Options | | | | | | | | | | | | 118 244 325.24 | 240,080 | 4,889,817 |
| Grand Total: | | | | | | | | | | | | 2,483,313,080.44 | 420,867 | 7,169,359 |