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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/02/2018

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|------------------|------------------|---------------|
| \$ / R On 22/02/2018 Foreign Exchange Future | | | 11.64430 | | 11.74680 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 28/02/2018 Foreign Exchange Future | | | 11.65140 | | 11.75590 | | | 0.0000 | 0.00 | 0 | 4,771 |
| \$ / R On 01/03/2018 Foreign Exchange Future | | | 11.65320 | | 11.75770 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 02/03/2018 Foreign Exchange Future | | | 11.65500 | | 11.75940 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 09/03/2018 Foreign Exchange Future | | | 11.66710 | | 11.77190 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 15/03/2018 Foreign Exchange Future | | | 11.67750 | | 11.78250 | | | 0.0000 | 0.00 | 0 | 6,278 |
| \$ / R On 19/03/2018 Foreign Exchange Future | | | 11.68440 | | 11.78960 | | | 0.0000 | 2,354,359,862.40 | 201,496 | 692,239 |
| \$ / R On 22/03/2018 Foreign Exchange Future | | | 11.68950 | | 11.79490 | | | 0.0000 | 0.00 | 0 | 30,000 |
| \$ / R On 29/03/2018 Foreign Exchange Future | | | 11.70100 | | 11.80660 | | | 0.0000 | 0.00 | 0 | 1,199 |
| \$ / R On 16/04/2018 Foreign Exchange Future | | | 11.73030 | | 11.83660 | | | 0.0000 | 0.00 | 0 | 54 |
| \$ / R On 24/04/2018 Foreign Exchange Future | | | 11.74330 | | 11.84990 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 25/04/2018 Foreign Exchange Future | | | 11.74490 | | 11.85150 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 30/04/2018 Foreign Exchange Future | | | 11.75290 | | 11.85960 | | | 0.0000 | 0.00 | 0 | 506 |
| \$ / R On 09/05/2018 Foreign Exchange Future | | | 11.76720 | | 11.87430 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 11/05/2018 Foreign Exchange Future | | | 11.77040 | | 11.87750 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 14/05/2018 Foreign Exchange Future | | | 11.77520 | | 11.88240 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 15/05/2018 Foreign Exchange Future | | | 11.77680 | | 11.88400 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 18/05/2018 Foreign Exchange Future | | | 11.78160 | | 11.88890 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 31/05/2018 Foreign Exchange Future | | | 11.80190 | | 11.90960 | | | 0.0000 | 0.00 | 0 | 181 |
| \$ / R On 18/06/2018 Foreign Exchange Future | | | 11.82970 | | 11.93800 | | | 0.0000 | 625,897,597.30 | 52,909 | 225,005 |
| \$ / R On 29/06/2018 Foreign Exchange Future | | | 11.84670 | | 11.95530 | | | 0.0000 | 0.00 | 0 | 445 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R | On | 02/07/2018 | Foreign Exchange Future | | | 11.85130 | | 11.96010 | | | 0.0000 | 0.00 | 0 | 100 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Future | | | 11.85750 | | 11.96640 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Future | | | 11.87910 | | 11.98840 | | | 0.0000 | 0.00 | 0 | 1,800 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Future | | | 11.88530 | | 11.99470 | | | 0.0000 | 0.00 | 0 | 500 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Future | | | 11.88680 | | 11.99630 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Future | | | 11.89610 | | 12.00580 | | | 0.0000 | 0.00 | 0 | 1,853 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Future | | | 11.90690 | | 12.01680 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Future | | | 11.91620 | | 12.02630 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Future | | | 11.94360 | | 12.05430 | | | 0.0000 | 0.00 | 0 | 1,766 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 11.96910 | | 12.08040 | | | 0.0000 | 6,092,271.90 | 509 | 38,076 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Future | | | 11.98570 | | 12.09730 | | | 0.0000 | 0.00 | 0 | 1,295 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Future | | | 12.02620 | | 12.13880 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Future | | | 12.03220 | | 12.14490 | | | 0.0000 | 0.00 | 0 | 225 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Future | | | 12.03520 | | 12.14800 | | | 0.0000 | 0.00 | 0 | 430 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Future | | | 12.04270 | | 12.15570 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Future | | | 12.05470 | | 12.16800 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Future | | | 12.05920 | | 12.17260 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Future | | | 12.07990 | | 12.19390 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Future | | | 12.09590 | | 12.21050 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 12.10030 | | 12.21510 | | | 0.0000 | 0.00 | 0 | 18,500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Future | | | 12.12510 | | 12.24080 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Future | | | 12.18920 | | 12.30730 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 12.23840 | | 12.35770 | | | 0.0000 | 4,895,360.00 | 400 | 400 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 12.37130 | | 12.49280 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 12.64620 | | 12.77200 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Future | | | 12.94600 | | 13.07940 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Future | | | 13.02590 | | 13.16190 | | | 0.0000 | 0.00 | 0 | 84,000 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Future | | | 13.10940 | | 13.24800 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 2,991,245,091.60 | 255,314 | 1,110,113 |
| \$ / R | On | 22/02/2018 | Foreign Exchange Option | 12.00 | Put | | | 266.42220 | 356.070 | 23.70 | 0.9922 | 0.00 | 0 | 0 |
| \$ / R | On | 22/02/2018 | Foreign Exchange Option | 12.00 | Call | | | 13.22220 | 0.370 | 23.70 | 0.0078 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 11.86 | Call | | | 71.10640 | 28.408 | 15.39 | 0.2055 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 11.86 | Put | | | 175.20640 | 237.008 | 15.39 | 0.7945 | 0.00 | 0 | 340 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 11.96 | Put | | | 248.56620 | 324.509 | 16.19 | 0.8759 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 11.96 | Call | | | 44.46620 | 15.909 | 16.19 | 0.1241 | 0.00 | 0 | 340 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 11.65 | Call | | | 174.67230 | 88.906 | 13.70 | 0.5063 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 11.65 | Put | | | 68.77230 | 87.506 | 13.70 | 0.4937 | 0.00 | 0 | 100 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 12.50 | Put | | | 747.19380 | 849.384 | 20.64 | 0.9928 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 12.50 | Call | | | 3.09380 | 0.784 | 20.64 | 0.0072 | 0.00 | 0 | 3,450 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 11.87 | Call | | | 67.94940 | 26.824 | 15.47 | 0.1957 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 11.87 | Put | | | 182.04940 | 245.424 | 15.47 | 0.8043 | 0.00 | 0 | 1,300 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 11.92 | Put | | | 217.96450 | 288.690 | 15.87 | 0.8476 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 11.92 | Call | | | 53.86450 | 20.090 | 15.87 | 0.1524 | 0.00 | 0 | 1,300 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 14.18 | Put | | | 2,424.11760 | 2,528.627 | 39.33 | 0.9998 | 0.00 | 0 | 2,186 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 14.18 | Call | | | 0.01760 | 0.027 | 39.33 | 0.0002 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 13.80 | Put | | | 2,044.12990 | 2,148.615 | 33.09 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2018 | Foreign Exchange Option | 13.80 | Call | | | 0.02990 | 0.015 | 33.09 | 0.0001 | 0.00 | 0 | 8,500 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Option | 13.50 | Put | | | 1,742.39140 | 1,846.840 | 28.90 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Option | 13.50 | Call | | | 0.09140 | 0.040 | 28.90 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Option | 13.40 | Call | | | 0.13430 | 0.054 | 28.12 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2018 | Foreign Exchange Option | 13.40 | Put | | | 1,642.43430 | 1,746.854 | 28.12 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2018 | Foreign Exchange Option | 13.40 | Put | | | 1,640.75840 | 1,745.069 | 26.98 | 0.9995 | 0.00 | 0 | 100,000 |
| \$ / R | On | 02/03/2018 | Foreign Exchange Option | 13.40 | Call | | | 0.15840 | 0.069 | 26.98 | 0.0005 | 0.00 | 0 | 0 |
| \$ / R | On | 09/03/2018 | Foreign Exchange Option | 11.80 | Put | | | 169.34560 | 217.819 | 14.44 | 0.6404 | 0.00 | 0 | 0 |
| \$ / R | On | 09/03/2018 | Foreign Exchange Option | 11.80 | Call | | | 141.24560 | 84.919 | 14.44 | 0.3596 | 0.00 | 0 | 20,000 |
| \$ / R | On | 09/03/2018 | Foreign Exchange Option | 12.05 | Put | | | 342.42910 | 415.350 | 15.52 | 0.8359 | 0.00 | 0 | 0 |
| \$ / R | On | 09/03/2018 | Foreign Exchange Option | 12.05 | Call | | | 64.32910 | 32.450 | 15.52 | 0.1641 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2018 | Foreign Exchange Option | 14.33 | Put | | | 2,547.82360 | 2,652.674 | 26.32 | 0.9991 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2018 | Foreign Exchange Option | 14.33 | Call | | | 0.32360 | 0.174 | 26.32 | 0.0009 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Call | | | 0.00200 | 0.000 | 31.33 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.50 | Put | | | 5,710.40200 | 5,815.600 | 31.33 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Call | | | 0.00200 | 0.000 | 31.33 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.51 | Put | | | 5,720.40200 | 5,825.600 | 31.33 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Call | | | 0.00210 | 0.000 | 31.33 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.45 | Put | | | 54.56210 | 71.052 | 13.15 | 0.2760 | 0.00 | 0 | 2,250 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.67 | Call | | | 248.82770 | 177.087 | 13.66 | 0.5208 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.67 | Put | | | 129.22770 | 162.687 | 13.66 | 0.4792 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.55 | Call | | | 27.24220 | 12.816 | 16.80 | 0.0581 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.80 | Call | | | 182.85960 | 125.846 | 14.21 | 0.4050 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.80 | Put | | | 193.25960 | 241.446 | 14.21 | 0.5950 | 0.00 | 0 | 90,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.68 | Call | | | 0.00000 | 172.604 | 13.70 | 0.5114 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.68 | Put | | | 0.00000 | 168.204 | 13.70 | 0.4886 | 3,364,086.00 | 20,000 | 10,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.45 | Call | | | 394.16210 | 305.452 | 13.15 | 0.7240 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.85 | Put | | | 222.94660 | 275.494 | 14.43 | 0.6354 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.60 | Call | | | 290.52510 | 212.508 | 13.47 | 0.5869 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.60 | Put | | | 100.92510 | 128.108 | 13.47 | 0.4131 | 0.00 | 0 | 750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.72 | Call | | | 0.00000 | 155.604 | 13.87 | 0.4746 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.72 | Put | | | 0.00000 | 191.204 | 13.87 | 0.5254 | 3,824,088.00 | 20,000 | 10,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.55 | Put | | | 787.64220 | 878.416 | 16.80 | 0.9419 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.50 | Put | | | 67.92300 | 87.690 | 13.26 | 0.3202 | 0.00 | 0 | 32,520 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.20 | Call | | | 68.60090 | 41.019 | 15.93 | 0.1600 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.20 | Put | | | 479.00090 | 556.619 | 15.93 | 0.8400 | 0.00 | 0 | 32,520 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.99 | Call | | | 115.84860 | 74.522 | 15.03 | 0.2664 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.99 | Put | | | 316.24860 | 380.122 | 15.03 | 0.7336 | 0.00 | 0 | 40,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.85 | Call | | | 162.54660 | 109.894 | 14.43 | 0.3646 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.95 | Call | | | 8.74570 | 3.446 | 18.02 | 0.0173 | 0.00 | 0 | 13,200 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.39 | Call | | | 0.04670 | 0.007 | 31.33 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.39 | Put | | | 4,600.44670 | 4,705.607 | 31.33 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.47 | Put | | | 714.48650 | 802.541 | 16.63 | 0.9256 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.47 | Call | | | 34.08650 | 16.942 | 16.63 | 0.0744 | 0.00 | 0 | 750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.50 | Call | | | 357.52300 | 272.090 | 13.26 | 0.6798 | 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 | 12.70 | Put | | | 928.22240 | 1,023.113 | 17.14 | 0.9640 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.35 | Put | | | 1,563.34060 | 1,666.839 | 19.81 | 0.9937 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.35 | Call | | | 2.94060 | 1.239 | 19.81 | 0.0063 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.98 | Call | | | 118.72850 | 76.644 | 14.98 | 0.2727 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 11.98 | Put | | | 309.12850 | 372.244 | 14.98 | 0.7273 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.95 | Put | | | 1,169.14570 | 1,269.046 | 18.02 | 0.9827 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.42 | Call | | | 0.45170 | 0.288 | 25.85 | 0.0013 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.66 | Put | | | 1,871.71890 | 1,976.216 | 21.19 | 0.9969 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.66 | Call | | | 1.31890 | 0.616 | 21.19 | 0.0031 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.75 | Put | | | 975.86000 | 1,071.872 | 17.25 | 0.9695 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.75 | Call | | | 15.46000 | 6.272 | 17.25 | 0.0305 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.70 | Call | | | 17.82240 | 7.513 | 17.14 | 0.0360 | 0.00 | 0 | 11,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.52 | Put | | | 1,732.28480 | 1,836.436 | 20.56 | 0.9957 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.13 | Call | | | 81.80310 | 50.103 | 15.63 | 0.1904 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.13 | Put | | | 422.20310 | 495.703 | 15.63 | 0.8096 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.25 | Call | | | 60.47110 | 35.551 | 16.14 | 0.1410 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.25 | Put | | | 520.87110 | 601.151 | 16.14 | 0.8590 | 0.00 | 0 | 3,750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.42 | Put | | | 2,630.85170 | 2,735.888 | 25.85 | 0.9987 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.79 | Call | | | 0.95440 | 0.470 | 21.77 | 0.0024 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.32 | Call | | | 3.18440 | 1.332 | 19.67 | 0.0068 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.32 | Put | | | 1,533.58440 | 1,636.932 | 19.67 | 0.9932 | 0.00 | 0 | 7,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.20 | Call | | | 4.39360 | 1.790 | 19.14 | 0.0091 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.20 | Put | | | 1,414.79360 | 1,517.390 | 19.14 | 0.9909 | 0.00 | 0 | 373 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.52 | Call | | | 1.88480 | 0.836 | 20.56 | 0.0043 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.02 | Call | | | 0.54960 | 0.311 | 22.85 | 0.0016 | 0.00 | 0 | 55 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.72 | Call | | | 1.13480 | 0.543 | 21.45 | 0.0028 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.72 | Put | | | 1,931.53480 | 2,036.143 | 21.45 | 0.9972 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.21 | Call | | | 4.27660 | 1.746 | 19.18 | 0.0089 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.21 | Put | | | 1,424.67660 | 1,527.346 | 19.18 | 0.9911 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.79 | Put | | | 2,001.35440 | 2,106.070 | 21.77 | 0.9976 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.60 | Call | | | 0.48680 | 0.284 | 27.20 | 0.0012 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.70 | Put | | | 1,911.59290 | 2,016.166 | 21.37 | 0.9971 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.70 | Call | | | 1.19290 | 0.566 | 21.37 | 0.0029 | 0.00 | 0 | 25,150 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.54 | Put | | | 2,750.87470 | 2,855.885 | 26.75 | 0.9988 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.54 | Call | | | 0.47470 | 0.285 | 26.75 | 0.0012 | 0.00 | 0 | 7,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.02 | Put | | | 2,230.94960 | 2,335.911 | 22.85 | 0.9984 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.84 | Put | | | 2,051.24460 | 2,156.025 | 21.99 | 0.9979 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.95 | Call | | | 0.64830 | 0.344 | 22.48 | 0.0017 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.95 | Put | | | 2,161.04830 | 2,265.944 | 22.48 | 0.9983 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.12 | Put | | | 2,330.83600 | 2,435.903 | 23.60 | 0.9985 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.12 | Call | | | 0.43600 | 0.303 | 23.60 | 0.0015 | 0.00 | 0 | 4,951 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.60 | Put | | | 2,810.88680 | 2,915.884 | 27.20 | 0.9988 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.82 | Put | | | 1,043.06570 | 1,140.542 | 17.45 | 0.9755 | 0.00 | 0 | 10,323 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.93 | Call | | | 0.67990 | 0.357 | 22.39 | 0.0018 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.93 | Put | | | 2,141.07990 | 2,245.957 | 22.39 | 0.9982 | 0.00 | 0 | 10,323 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.25 | Put | | | 2,460.82220 | 2,565.895 | 24.58 | 0.9986 | 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 | 14.25 | Call | | | 0.42220 | 0.295 | 24.58 | 0.0014 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.84 | Call | | | 0.84460 | 0.425 | 21.99 | 0.0021 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.07 | Call | | | 0.48910 | 0.307 | 23.23 | 0.0015 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.57 | Put | | | 2,780.88070 | 2,885.884 | 26.98 | 0.9988 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.57 | Call | | | 0.48070 | 0.284 | 26.98 | 0.0012 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.89 | Call | | | 0.74830 | 0.386 | 22.21 | 0.0019 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.89 | Put | | | 2,101.14830 | 2,205.986 | 22.21 | 0.9981 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.82 | Call | | | 12.66570 | 4.942 | 17.45 | 0.0245 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.79 | Put | | | 3,000.92810 | 3,105.884 | 28.63 | 0.9988 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.68 | Call | | | 0.50360 | 0.283 | 27.81 | 0.0012 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.68 | Put | | | 2,890.90360 | 2,995.883 | 27.81 | 0.9988 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.98 | Call | | | 0.60380 | 0.325 | 22.61 | 0.0016 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.98 | Put | | | 2,191.00380 | 2,295.925 | 22.61 | 0.9984 | 0.00 | 0 | 200 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.07 | Put | | | 2,280.88910 | 2,385.907 | 23.23 | 0.9985 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Put | | | 2,370.80800 | 2,475.900 | 23.90 | 0.9986 | 0.00 | 0 | 750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.69 | Put | | | 3,900.69120 | 4,005.660 | 31.33 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.69 | Call | | | 0.29120 | 0.060 | 31.33 | 0.0002 | 0.00 | 0 | 750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.22 | Call | | | 0.41740 | 0.296 | 24.35 | 0.0014 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.22 | Put | | | 2,430.81740 | 2,535.896 | 24.35 | 0.9986 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.79 | Call | | | 0.52810 | 0.284 | 28.63 | 0.0012 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.49 | Put | | | 2,700.86490 | 2,805.886 | 26.38 | 0.9987 | 0.00 | 0 | 80,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.52 | Put | | | 2,730.87070 | 2,835.885 | 26.60 | 0.9988 | 0.00 | 0 | 850 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.52 | Call | | | 0.47070 | 0.285 | 26.60 | 0.0012 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.57 | Put | | | 3,780.79340 | 3,885.686 | 31.33 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.57 | Call | | | 0.39340 | 0.086 | 31.33 | 0.0003 | 0.00 | 0 | 6,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Call | | | 0.40800 | 0.300 | 23.90 | 0.0014 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.74 | Call | | | 1.07980 | 0.521 | 21.54 | 0.0026 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.75 | Put | | | 2,960.91900 | 3,065.883 | 28.33 | 0.9988 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.75 | Call | | | 0.51900 | 0.283 | 28.33 | 0.0012 | 0.00 | 0 | 25,047 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.44 | Put | | | 2,650.85540 | 2,755.887 | 26.00 | 0.9987 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.44 | Call | | | 0.45540 | 0.287 | 26.00 | 0.0013 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.49 | Call | | | 0.46490 | 0.286 | 26.38 | 0.0013 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.90 | Call | | | 0.55400 | 0.285 | 29.46 | 0.0011 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.05 | Call | | | 0.51240 | 0.308 | 23.08 | 0.0015 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.05 | Put | | | 2,260.91240 | 2,365.908 | 23.08 | 0.9985 | 0.00 | 0 | 500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.20 | Call | | | 0.41420 | 0.297 | 24.20 | 0.0014 | 0.00 | 0 | 73 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.20 | Put | | | 2,410.81420 | 2,515.897 | 24.20 | 0.9986 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.74 | Put | | | 1,951.47980 | 2,056.121 | 21.54 | 0.9974 | 0.00 | 0 | 20,880 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.95 | Call | | | 0.56630 | 0.286 | 29.83 | 0.0011 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.94 | Call | | | 8.99800 | 3.541 | 17.98 | 0.0177 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.94 | Put | | | 1,159.39800 | 1,259.141 | 17.98 | 0.9823 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.50 | Call | | | 0.46680 | 0.286 | 26.45 | 0.0013 | 0.00 | 0 | 10,490 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.50 | Put | | | 2,710.86680 | 2,815.886 | 26.45 | 0.9987 | 0.00 | 0 | 400 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.90 | Put | | | 3,110.95400 | 3,215.885 | 29.46 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.22 | Put | | | 1,434.56280 | 1,537.303 | 19.23 | 0.9914 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.57 | Call | | | 25.75040 | 11.944 | 16.85 | 0.0546 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.57 | Put | | | 806.15040 | 897.544 | 16.85 | 0.9454 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.36 | Call | | | 45.80060 | 24.671 | 16.38 | 0.1032 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.36 | Put | | | 616.20060 | 700.271 | 16.38 | 0.8968 | 0.00 | 0 | 20,880 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.95 | Put | | | 3,160.96630 | 3,265.885 | 29.83 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.00 | Call | | | 0.57900 | 0.286 | 30.21 | 0.0011 | 0.00 | 0 | 6,126 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.45 | Put | | | 2,660.85730 | 2,765.887 | 26.08 | 0.9987 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.45 | Call | | | 0.45730 | 0.287 | 26.08 | 0.0013 | 0.00 | 0 | 17,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.76 | Put | | | 1,971.42760 | 2,076.100 | 21.63 | 0.9975 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.76 | Call | | | 1.02760 | 0.500 | 21.63 | 0.0025 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.22 | Call | | | 4.16280 | 1.703 | 19.23 | 0.0086 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.26 | Call | | | 0.64990 | 0.212 | 31.33 | 0.0008 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Put | | | 2,210.97600 | 2,315.913 | 22.70 | 0.9984 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Call | | | 0.57600 | 0.313 | 22.70 | 0.0016 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.60 | Call | | | 1.53530 | 0.700 | 20.92 | 0.0036 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.60 | Put | | | 1,811.93530 | 1,916.300 | 20.92 | 0.9964 | 0.00 | 0 | 98,694 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.00 | Put | | | 3,210.97900 | 3,315.887 | 30.21 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.16 | Call | | | 0.08640 | 0.014 | 31.33 | 0.0001 | 0.00 | 0 | 225,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.40 | Call | | | 41.39920 | 21.544 | 16.47 | 0.0917 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.40 | Put | | | 651.79920 | 737.144 | 16.47 | 0.9083 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Put | | | 3,070.94440 | 3,175.884 | 29.16 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Call | | | 0.54440 | 0.284 | 29.16 | 0.0011 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.26 | Put | | | 3,471.04990 | 3,575.812 | 31.33 | 0.9992 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.91 | Put | | | 2,121.11320 | 2,225.971 | 22.30 | 0.9981 | 0.00 | 0 | 7,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.18 | Call | | | 0.41110 | 0.299 | 24.05 | 0.0014 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.18 | Put | | | 2,390.81110 | 2,495.899 | 24.05 | 0.9986 | 0.00 | 0 | 41,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.50 | Put | | | 1,712.38480 | 1,816.475 | 20.47 | 0.9955 | 0.00 | 0 | 17,750 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.50 | Call | | | 1.98480 | 0.875 | 20.47 | 0.0045 | 0.00 | 0 | 35,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.16 | Put | | | 4,370.48640 | 4,475.614 | 31.33 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.00 | Call | | | 0.13150 | 0.023 | 31.33 | 0.0001 | 0.00 | 0 | 13,176 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.50 | Put | | | 3,710.86790 | 3,815.705 | 31.33 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.50 | Call | | | 0.46790 | 0.105 | 31.33 | 0.0004 | 0.00 | 0 | 35,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.40 | Call | | | 2.57700 | 1.101 | 20.03 | 0.0056 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.40 | Put | | | 1,612.97700 | 1,716.701 | 20.03 | 0.9944 | 0.00 | 0 | 7,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.91 | Call | | | 0.71320 | 0.371 | 22.30 | 0.0019 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.07 | Put | | | 1,286.65880 | 1,388.100 | 18.56 | 0.9874 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.50 | Call | | | 31.34540 | 15.266 | 16.69 | 0.0678 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.50 | Put | | | 741.74540 | 830.866 | 16.69 | 0.9322 | 0.00 | 0 | 25,380 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.00 | Call | | | 113.03310 | 72.453 | 15.07 | 0.2603 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 12.00 | Put | | | 323.43310 | 388.053 | 15.07 | 0.7397 | 0.00 | 0 | 227,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 16.00 | Put | | | 4,210.53150 | 4,315.623 | 31.33 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.91 | Call | | | 0.55650 | 0.285 | 29.53 | 0.0011 | 0.00 | 0 | 18,718 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.11 | Put | | | 3,321.00790 | 3,425.889 | 31.03 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.11 | Call | | | 0.60790 | 0.289 | 31.03 | 0.0011 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.25 | Call | | | 3.84000 | 1.580 | 19.36 | 0.0080 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.25 | Put | | | 1,464.24000 | 1,567.180 | 19.36 | 0.9920 | 0.00 | 0 | 2,478 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.07 | Call | | | 6.25880 | 2.500 | 18.56 | 0.0126 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Call | | 3.35880 | 1.398 | 19.58 | 0.0071 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Call | | 7.58630 | 3.010 | 18.25 | 0.0151 | 0.00 | 0 | 41,000 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Put | | 1,217.98630 | 1,318.610 | 18.25 | 0.9849 | 0.00 | 0 | 95,146 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.75 | Put | | 3,960.65020 | 4,065.650 | 31.33 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.75 | Call | | 0.25020 | 0.050 | 31.33 | 0.0002 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 14.91 | Put | | 3,120.95650 | 3,225.885 | 29.53 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 17.49 | Put | | 5,700.40210 | 5,805.600 | 31.33 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Put | | 3,670.91640 | 3,775.719 | 31.33 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 15.46 | Call | | 0.51640 | 0.119 | 31.33 | 0.0005 | 0.00 | 0 | 3,867 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.38 | Call | | 2.71630 | 1.154 | 19.94 | 0.0059 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.38 | Put | | 1,593.11630 | 1,696.754 | 19.94 | 0.9941 | 0.00 | 0 | 2,500 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Option | 13.30 | Put | | 1,513.75880 | 1,616.998 | 19.58 | 0.9929 | 0.00 | 0 | 0 |
| \$ / R | On | 22/03/2018 | Foreign Exchange Option | 12.00 | Put | | 330.36900 | 393.451 | 15.11 | 0.7238 | 0.00 | 0 | 0 |
| \$ / R | On | 22/03/2018 | Foreign Exchange Option | 12.00 | Call | | 125.26900 | 82.951 | 15.11 | 0.2762 | 0.00 | 0 | 20,000 |
| \$ / R | On | 29/03/2018 | Foreign Exchange Option | 14.60 | Put | | 2,794.43290 | 2,899.793 | 25.20 | 0.9971 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2018 | Foreign Exchange Option | 14.60 | Call | | 1.03290 | 0.793 | 25.20 | 0.0029 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2018 | Foreign Exchange Option | 13.00 | Put | | 1,211.21510 | 1,308.498 | 18.36 | 0.9639 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2018 | Foreign Exchange Option | 13.00 | Call | | 17.81510 | 9.498 | 18.36 | 0.0361 | 0.00 | 0 | 4,000 |
| \$ / R | On | 16/04/2018 | Foreign Exchange Option | 12.21 | Put | | 519.24260 | 588.435 | 15.63 | 0.7378 | 0.00 | 0 | 0 |
| \$ / R | On | 16/04/2018 | Foreign Exchange Option | 12.21 | Call | | 145.84260 | 108.735 | 15.63 | 0.2622 | 0.00 | 0 | 0 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Option | 14.29 | Put | | 2,444.01760 | 2,549.561 | 19.83 | 0.9909 | 0.00 | 0 | 0 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Option | 14.29 | Call | | 3.91760 | 2.861 | 19.83 | 0.0091 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Put | | 3,151.36810 | 3,257.466 | 23.30 | 0.9934 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Call | | 2.86810 | 2.366 | 23.30 | 0.0066 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Put | | 3,959.53930 | 4,065.900 | 24.80 | 0.9977 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Call | | 1.03930 | 0.800 | 24.80 | 0.0023 | 0.00 | 0 | 2,000 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 13.80 | Put | | 1,955.71330 | 2,054.850 | 18.28 | 0.9770 | 0.00 | 0 | 1,000 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 13.80 | Call | | 15.31330 | 7.750 | 18.28 | 0.0230 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.66 | Put | | 3,801.63370 | 3,908.389 | 24.21 | 0.9965 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.66 | Call | | 1.23370 | 1.289 | 24.21 | 0.0035 | 0.00 | 0 | 500 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.23 | Put | | 3,372.86070 | 3,479.740 | 23.88 | 0.9931 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.23 | Call | | 2.46070 | 2.640 | 23.88 | 0.0069 | 0.00 | 0 | 500 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 12.10 | Put | | 454.10980 | 514.794 | 15.14 | 0.6601 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 12.10 | Call | | 213.70980 | 167.694 | 15.14 | 0.3399 | 0.00 | 0 | 400 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.70 | Call | | 378.31460 | 308.221 | 13.92 | 0.5419 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.70 | Put | | 218.71460 | 255.321 | 13.92 | 0.4581 | 0.00 | 0 | 400 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 12.74 | Put | | 966.22990 | 1,048.579 | 16.91 | 0.8375 | 0.00 | 0 | 1,880 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 12.74 | Call | | 100.52990 | 75.779 | 16.91 | 0.1625 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 13.86 | Call | | 20.80690 | 12.850 | 18.94 | 0.0330 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 13.86 | Put | | 2,006.50690 | 2,105.650 | 18.94 | 0.9670 | 0.00 | 0 | 1,880 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 15.63 | Put | | 3,757.05060 | 3,863.880 | 22.14 | 0.9969 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 15.63 | Call | | 1.35060 | 1.080 | 22.14 | 0.0031 | 0.00 | 0 | 1,880 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Put | | 2,532.98740 | 2,636.172 | 20.03 | 0.9829 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Call | | 10.48740 | 6.572 | 20.03 | 0.0171 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 14.50 | Put | | 2,627.42720 | 2,731.107 | 20.08 | 0.9838 | 0.00 | 0 | 11,000 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 14.50 | Call | | 9.82720 | 6.307 | 20.08 | 0.0162 | 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 | 14/05/2018 | Foreign Exchange Option | 12.75 | Call | | | 107.65600 | 81.943 | 16.84 | 0.1693 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 12.75 | Put | | | 975.25600 | 1,056.743 | 16.84 | 0.8307 | 0.00 | 0 | 11,000 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 15.76 | Put | | | 3,878.70260 | 3,985.633 | 21.44 | 0.9976 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 15.76 | Call | | | 1.10260 | 0.833 | 21.44 | 0.0024 | 0.00 | 0 | 11,000 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Put | | | 2,430.13030 | 2,532.006 | 19.76 | 0.9780 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Call | | | 14.13030 | 8.806 | 19.76 | 0.0220 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 12.20 | Put | | | 0.00000 | 600.742 | 15.31 | 0.6726 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 12.20 | Call | | | 0.00000 | 177.542 | 15.31 | 0.3274 | 177,541.50 | 1,000 | 1,000 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 10.90 | Call | | | 0.00000 | 907.692 | 12.50 | 0.9078 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 10.90 | Put | | | 0.00000 | 30.892 | 12.50 | 0.0922 | 30,891.60 | 1,000 | 1,000 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 11.70 | Call | | | 0.00000 | 349.652 | 13.87 | 0.5525 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 11.70 | Put | | | 0.00000 | 272.852 | 13.87 | 0.4475 | 272,852.10 | 1,000 | 1,000 |
| \$ / R | On | 18/05/2018 | Foreign Exchange Option | 12.00 | Put | | | 406.66800 | 459.510 | 14.73 | 0.5875 | 0.00 | 0 | 76,000 |
| \$ / R | On | 18/05/2018 | Foreign Exchange Option | 12.00 | Call | | | 295.56800 | 241.110 | 14.73 | 0.4125 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,931.40430 | 2,027.777 | 18.87 | 0.9386 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 13.80 | Call | | | 41.00430 | 29.677 | 18.87 | 0.0614 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.89 | Put | | | 3,981.67850 | 4,089.038 | 20.08 | 0.9974 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.89 | Call | | | 1.27850 | 0.938 | 20.08 | 0.0026 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.43 | Put | | | 3,523.49340 | 3,630.420 | 20.08 | 0.9940 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.43 | Call | | | 3.09340 | 2.320 | 20.08 | 0.0060 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Call | | | 67.18690 | 51.912 | 18.38 | 0.0940 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Put | | | 1,769.18690 | 1,862.212 | 18.38 | 0.9060 | 0.00 | 0 | 70,530 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Call | | | 125.06310 | 100.746 | 17.29 | 0.1701 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Put | | | 1,237.06310 | 1,321.046 | 17.29 | 0.8299 | 0.00 | 0 | 1,250 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Put | | | 4,442.87410 | 4,550.890 | 19.20 | 0.9984 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Call | | | 0.87410 | 0.590 | 19.20 | 0.0016 | 0.00 | 0 | 750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Call | | | 995.57180 | 896.249 | 12.68 | 0.8529 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Put | | | 57.57180 | 66.549 | 12.68 | 0.1471 | 0.00 | 0 | 60,750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Call | | | 131.54560 | 106.201 | 17.17 | 0.1784 | 0.00 | 0 | 3,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Put | | | 1,193.54560 | 1,276.501 | 17.17 | 0.8216 | 0.00 | 0 | 22,728 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Put | | | 3,181.09770 | 3,286.544 | 19.25 | 0.9858 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Call | | | 9.09770 | 6.244 | 19.25 | 0.0142 | 0.00 | 0 | 760 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Call | | | 137.00150 | 110.804 | 17.08 | 0.1853 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Put | | | 1,159.00150 | 1,241.104 | 17.08 | 0.8147 | 0.00 | 0 | 2,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Put | | | 3,210.61160 | 3,316.218 | 19.25 | 0.9864 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Call | | | 8.61160 | 5.918 | 19.25 | 0.0136 | 0.00 | 0 | 2,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Call | | | 220.70790 | 182.655 | 15.98 | 0.2864 | 0.00 | 0 | 2,550 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Put | | | 782.70790 | 852.955 | 15.98 | 0.7136 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | | 3,566.34250 | 3,673.377 | 19.20 | 0.9925 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | | 4.34250 | 3.077 | 19.20 | 0.0075 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Call | | | 63.11940 | 48.609 | 18.49 | 0.0886 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Put | | | 1,825.11940 | 1,918.909 | 18.49 | 0.9114 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Call | | | 372.20790 | 315.737 | 14.68 | 0.4481 | 0.00 | 0 | 3,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Put | | | 434.20790 | 486.037 | 14.68 | 0.5519 | 0.00 | 0 | 22,550 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.81 | Put | | | 2,887.47940 | 2,990.853 | 19.30 | 0.9773 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.81 | Call | | | 15.47940 | 10.553 | 19.30 | 0.0227 | 0.00 | 0 | 500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.50 | Call | | | 626.53010 | 546.508 | 13.58 | 0.6576 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.50 | Put | | | 188.53010 | 216.808 | 13.58 | 0.3424 | 0.00 | 0 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.75 | Call | | | 170.03360 | 138.862 | 16.58 | 0.2262 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.75 | Put | | | 982.03360 | 1,059.162 | 16.58 | 0.7738 | 0.00 | 0 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.52 | Put | | | 4,582.67080 | 4,690.748 | 19.20 | 0.9987 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.52 | Call | | | 0.67080 | 0.448 | 19.20 | 0.0013 | 0.00 | 0 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.71 | Put | | | 2,790.34970 | 2,892.806 | 19.32 | 0.9736 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.71 | Call | | | 18.34970 | 12.506 | 19.32 | 0.0264 | 0.00 | 0 | 50 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.30 | Call | | | 96.28140 | 75.830 | 17.75 | 0.1324 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.30 | Put | | | 1,458.28140 | 1,546.130 | 17.75 | 0.8676 | 0.00 | 0 | 25,550 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.53 | Put | | | 3,596.09280 | 3,703.215 | 19.20 | 0.9928 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.53 | Call | | | 4.09280 | 2.915 | 19.20 | 0.0072 | 0.00 | 0 | 965 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.17 | Call | | | 110.72350 | 87.863 | 17.51 | 0.1509 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.17 | Put | | | 1,342.72350 | 1,428.163 | 17.51 | 0.8491 | 0.00 | 0 | 965 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.40 | Call | | | 244.89410 | 203.798 | 15.73 | 0.3141 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.40 | Put | | | 706.89410 | 774.098 | 15.73 | 0.6859 | 0.00 | 0 | 12,603 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.48 | Call | | | 79.49010 | 61.967 | 18.09 | 0.1104 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.48 | Put | | | 1,621.49010 | 1,712.267 | 18.09 | 0.8896 | 0.00 | 0 | 7,420 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.49 | Put | | | 4,552.71010 | 4,660.775 | 19.20 | 0.9987 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.49 | Call | | | 0.71010 | 0.475 | 19.20 | 0.0013 | 0.00 | 0 | 7,420 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.22 | Call | | | 104.91560 | 83.014 | 17.61 | 0.1435 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.22 | Put | | | 1,386.91560 | 1,473.314 | 17.61 | 0.8565 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.43 | Put | | | 3,496.97940 | 3,603.788 | 19.20 | 0.9916 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.43 | Call | | | 4.97940 | 3.488 | 19.20 | 0.0084 | 0.00 | 0 | 15,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.46 | Call | | | 81.19060 | 63.364 | 18.05 | 0.1127 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.46 | Put | | | 1,603.19060 | 1,693.664 | 18.05 | 0.8873 | 0.00 | 0 | 5,183 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.16 | Put | | | 4,223.31690 | 4,331.202 | 19.20 | 0.9976 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.16 | Call | | | 1.31690 | 0.902 | 19.20 | 0.0024 | 0.00 | 0 | 5,183 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.10 | Call | | | 42.02910 | 31.690 | 19.23 | 0.0596 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.10 | Put | | | 2,204.02910 | 2,301.990 | 19.23 | 0.9404 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.38 | Put | | | 5,442.12380 | 5,550.378 | 19.20 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.38 | Call | | | 0.12380 | 0.078 | 19.20 | 0.0002 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.00 | Call | | | 46.44890 | 35.203 | 19.04 | 0.0657 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.00 | Put | | | 2,108.44890 | 2,205.503 | 19.04 | 0.9343 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.28 | Put | | | 5,342.15150 | 5,450.396 | 19.20 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.28 | Call | | | 0.15150 | 0.096 | 19.20 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.83 | Call | | | 55.19890 | 42.213 | 18.73 | 0.0778 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.83 | Put | | | 1,947.19890 | 2,042.513 | 18.73 | 0.9222 | 0.00 | 0 | 300 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.41 | Put | | | 4,472.82610 | 4,580.856 | 19.20 | 0.9984 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.41 | Call | | | 0.82610 | 0.556 | 19.20 | 0.0016 | 0.00 | 0 | 300 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.21 | Put | | | 5,272.17440 | 5,380.411 | 19.20 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.21 | Call | | | 0.17440 | 0.111 | 19.20 | 0.0003 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.84 | Call | | | 54.63730 | 41.760 | 18.75 | 0.0770 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.84 | Put | | | 1,956.63730 | 2,052.060 | 18.75 | 0.9230 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.00 | Put | | | 5,062.26460 | 5,170.471 | 19.20 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.00 | Call | | | 0.26460 | 0.171 | 19.20 | 0.0005 | 0.00 | 0 | 3,500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.90 | Call | | | 51.39280 | 39.155 | 18.86 | 0.0726 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.90 | Put | | | 2,013.39280 | 2,109.455 | 18.86 | 0.9274 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.25 | Call | | | 286.47220 | 240.010 | 15.34 | 0.3599 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.25 | Put | | | 598.47220 | 660.310 | 15.34 | 0.6401 | 0.00 | 0 | 2,415 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Call | | | 59.93510 | 46.031 | 18.58 | 0.0842 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Put | | | 1,871.93510 | 1,966.331 | 18.58 | 0.9158 | 0.00 | 0 | 2,415 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.92 | Put | | | 4,982.30970 | 5,090.501 | 19.20 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.92 | Call | | | 0.30970 | 0.201 | 19.20 | 0.0006 | 0.00 | 0 | 2,415 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Call | | | 36.25820 | 26.419 | 19.40 | 0.0506 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Put | | | 2,348.25820 | 2,446.719 | 19.40 | 0.9494 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.26 | Call | | | 283.48830 | 237.399 | 15.36 | 0.3567 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.26 | Put | | | 605.48830 | 667.699 | 15.36 | 0.6433 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.80 | Call | | | 56.92470 | 43.602 | 18.68 | 0.0801 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,918.92470 | 2,013.902 | 18.68 | 0.9199 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.65 | Put | | | 4,712.52320 | 4,820.646 | 19.20 | 0.9990 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.65 | Call | | | 0.52320 | 0.346 | 19.20 | 0.0010 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.81 | Call | | | 56.34370 | 43.134 | 18.69 | 0.0794 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.81 | Put | | | 1,928.34370 | 2,023.434 | 18.69 | 0.9206 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.79 | Put | | | 3,854.57690 | 3,962.112 | 19.20 | 0.9954 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.79 | Call | | | 2.57690 | 1.812 | 19.20 | 0.0046 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Put | | | 2,616.70730 | 2,717.168 | 19.35 | 0.9657 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Call | | | 24.70730 | 16.868 | 19.35 | 0.0343 | 0.00 | 0 | 7,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.50 | Call | | | 77.82790 | 60.603 | 18.12 | 0.1082 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.50 | Put | | | 1,639.82790 | 1,730.903 | 18.12 | 0.8918 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.30 | Call | | | 271.86120 | 227.244 | 15.47 | 0.3441 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.30 | Put | | | 633.86120 | 697.544 | 15.47 | 0.6559 | 0.00 | 0 | 24,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.30 | Put | | | 3,368.38970 | 3,474.727 | 19.22 | 0.9896 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.30 | Call | | | 6.38970 | 4.427 | 19.22 | 0.0104 | 0.00 | 0 | 24,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.12 | Call | | | 328.28380 | 276.772 | 15.00 | 0.4040 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.12 | Put | | | 510.28380 | 567.072 | 15.00 | 0.5960 | 0.00 | 0 | 372 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.20 | Call | | | 107.20020 | 84.920 | 17.57 | 0.1464 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.20 | Put | | | 1,369.20020 | 1,455.220 | 17.57 | 0.8536 | 0.00 | 0 | 372 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.22 | Put | | | 3,289.42640 | 3,395.422 | 19.23 | 0.9881 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.22 | Call | | | 7.42640 | 5.122 | 19.23 | 0.0119 | 0.00 | 0 | 372 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Call | | | 7.02130 | 4.850 | 19.23 | 0.0113 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Put | | | 3,319.02130 | 3,425.150 | 19.23 | 0.9887 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Put | | | 8,612.00010 | 8,720.300 | 19.20 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Call | | | 0.00010 | 0.000 | 19.20 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.00 | Put | | | 3,073.09640 | 3,177.889 | 19.27 | 0.9831 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.00 | Call | | | 11.09640 | 7.589 | 19.27 | 0.0169 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.14 | Put | | | 523.47460 | 581.063 | 15.05 | 0.6031 | 89,483,763.60 | 154,000 | 155,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.14 | Call | | | 321.47460 | 270.763 | 15.05 | 0.3969 | 0.00 | 0 | 8,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.15 | Call | | | 318.12400 | 267.809 | 15.08 | 0.3935 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.15 | Put | | | 530.12400 | 588.109 | 15.08 | 0.6065 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.20 | Call | | | 835.07110 | 742.021 | 13.00 | 0.7824 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.20 | Put | | | 97.07110 | 112.321 | 13.00 | 0.2176 | 0.00 | 0 | 2,550 |

| 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 | 12.24 | Put | | | 591.48800 | 652.951 | 15.31 | 0.6368 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.24 | Call | | | 289.48800 | 242.650 | 15.31 | 0.3632 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.75 | Call | | | 485.32970 | 416.307 | 14.09 | 0.5496 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.75 | Put | | | 297.32970 | 336.607 | 14.09 | 0.4504 | 0.00 | 0 | 60,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.35 | Put | | | 1,503.26900 | 1,591.976 | 17.85 | 0.8741 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.35 | Call | | | 91.26900 | 71.676 | 17.85 | 0.1259 | 0.00 | 0 | 60,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.90 | Call | | | 413.86540 | 352.292 | 14.42 | 0.4873 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.90 | Put | | | 375.86540 | 422.592 | 14.42 | 0.5127 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Call | | | 0.06570 | 0.040 | 19.20 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Put | | | 5,752.06570 | 5,860.340 | 19.20 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.35 | Put | | | 136.90060 | 159.016 | 13.28 | 0.2782 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.35 | Call | | | 724.90060 | 638.716 | 13.28 | 0.7218 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.45 | Put | | | 170.18200 | 196.353 | 13.48 | 0.3208 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.45 | Call | | | 658.18200 | 576.053 | 13.48 | 0.6792 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Call | | | 0.06440 | 0.040 | 19.20 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Put | | | 5,762.06440 | 5,870.339 | 19.20 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Call | | | 0.06310 | 0.039 | 19.20 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Put | | | 5,772.06310 | 5,880.339 | 19.20 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,912.59380 | 2,006.706 | 18.61 | 0.9081 | 0.00 | 0 | 1,000 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 13.80 | Call | | | 67.89380 | 53.406 | 18.61 | 0.0919 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 16.10 | Put | | | 4,148.67760 | 4,254.575 | 18.69 | 0.9967 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 16.10 | Call | | | 3.97760 | 1.275 | 18.69 | 0.0033 | 0.00 | 0 | 500 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 15.62 | Put | | | 3,672.85900 | 3,776.325 | 18.69 | 0.9927 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 15.62 | Call | | | 8.15900 | 3.025 | 18.69 | 0.0073 | 0.00 | 0 | 500 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Put | | | 2,079.21100 | 2,175.217 | 18.87 | 0.9199 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Call | | | 59.31100 | 46.517 | 18.87 | 0.0801 | 0.00 | 0 | 0 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 13.60 | Put | | | 1,723.71250 | 1,814.838 | 18.17 | 0.8820 | 0.00 | 0 | 0 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 13.60 | Call | | | 90.11250 | 72.338 | 18.17 | 0.1180 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 12.07 | Call | | | 388.42000 | 333.756 | 14.88 | 0.4400 | 0.00 | 0 | 0 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 12.07 | Put | | | 492.02000 | 546.256 | 14.88 | 0.5600 | 0.00 | 0 | 2,000 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 13.73 | Put | | | 1,843.25140 | 1,936.114 | 18.41 | 0.8951 | 0.00 | 0 | 0 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 13.73 | Call | | | 79.65140 | 63.614 | 18.41 | 0.1049 | 0.00 | 0 | 1,000 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,900.30180 | 1,993.039 | 18.40 | 0.8881 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 88.70180 | 72.139 | 18.40 | 0.1119 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.94 | Put | | | 3,959.87660 | 4,063.894 | 20.68 | 0.9832 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.94 | Call | | | 14.57660 | 9.194 | 20.68 | 0.0168 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.19 | Put | | | 2,261.47890 | 2,358.284 | 19.01 | 0.9159 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.19 | Call | | | 66.17890 | 53.584 | 19.01 | 0.0841 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.72 | Put | | | 3,744.20140 | 3,846.904 | 20.68 | 0.9784 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.72 | Call | | | 18.90140 | 12.204 | 20.68 | 0.0216 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.45 | Call | | | 53.31460 | 42.116 | 19.37 | 0.0675 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.45 | Put | | | 2,508.61460 | 2,606.816 | 19.37 | 0.9325 | 0.00 | 0 | 1,500 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Put | | | 2,355.45980 | 2,452.846 | 19.15 | 0.9219 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Call | | | 61.75980 | 49.646 | 19.15 | 0.0781 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,893.98820 | 1,985.913 | 18.27 | 0.8784 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 99.78820 | 82.013 | 18.27 | 0.1216 | 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 | 31/07/2018 | Foreign Exchange Option | 16.32 | Put | | | 4,325.51140 | 4,430.669 | 20.67 | 0.9875 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 16.32 | Call | | | 11.31140 | 6.769 | 20.67 | 0.0125 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 15.82 | Put | | | 3,834.29710 | 3,936.618 | 20.67 | 0.9780 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 15.82 | Call | | | 20.09710 | 12.718 | 20.67 | 0.0220 | 0.00 | 0 | 500 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 13.86 | Put | | | 1,945.13050 | 2,037.384 | 18.30 | 0.8780 | 0.00 | 0 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 16.18 | Put | | | 4,178.95560 | 4,283.229 | 20.81 | 0.9825 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 16.18 | Call | | | 15.75560 | 10.129 | 20.81 | 0.0175 | 0.00 | 0 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 12.32 | Put | | | 673.53050 | 735.499 | 15.37 | 0.6088 | 0.00 | 0 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 12.32 | Call | | | 370.33050 | 322.398 | 15.37 | 0.3912 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 13.86 | Call | | | 101.93050 | 84.284 | 18.30 | 0.1220 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Put | | | 2,653.63350 | 2,752.645 | 19.47 | 0.9276 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Call | | | 59.93350 | 48.845 | 19.47 | 0.0724 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,879.44980 | 1,969.560 | 18.04 | 0.8513 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Call | | | 133.74980 | 113.160 | 18.04 | 0.1487 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Put | | | 4,532.52900 | 4,638.175 | 20.99 | 0.9813 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Call | | | 16.82900 | 11.775 | 20.99 | 0.0187 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Put | | | 4,024.03520 | 4,126.928 | 20.99 | 0.9693 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Call | | | 28.33520 | 20.528 | 20.99 | 0.0307 | 0.00 | 0 | 500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Call | | | 1,187.49860 | 1,090.137 | 12.98 | 0.8187 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Put | | | 107.09860 | 121.037 | 12.98 | 0.1813 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Call | | | 394.32190 | 348.620 | 15.63 | 0.3787 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Put | | | 813.92190 | 879.520 | 15.63 | 0.6213 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Put | | | 4,092.83010 | 4,196.111 | 21.00 | 0.9646 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Call | | | 33.23010 | 25.211 | 21.00 | 0.0354 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Call | | | 304.99740 | 268.094 | 16.34 | 0.3036 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Put | | | 1,074.59740 | 1,148.994 | 16.34 | 0.6964 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Put | | | 3,996.04940 | 4,098.698 | 21.00 | 0.9614 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Call | | | 36.44940 | 27.798 | 21.00 | 0.0386 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Call | | | 281.89560 | 247.311 | 16.56 | 0.2831 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Put | | | 1,161.49560 | 1,238.211 | 16.56 | 0.7169 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Put | | | 3,125.81350 | 3,225.900 | 20.23 | 0.9282 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Call | | | 66.21350 | 55.000 | 20.23 | 0.0718 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Call | | | 160.84700 | 137.971 | 17.82 | 0.1703 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Put | | | 1,810.44700 | 1,898.871 | 17.82 | 0.8297 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Call | | | 363.31020 | 320.685 | 15.85 | 0.3534 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Put | | | 892.91020 | 961.585 | 15.85 | 0.6466 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Put | | | 3,928.47260 | 4,030.653 | 21.00 | 0.9590 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Call | | | 38.87260 | 29.753 | 21.00 | 0.0410 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Put | | | 4,034.72840 | 4,137.635 | 21.00 | 0.9627 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Call | | | 35.12840 | 26.735 | 21.00 | 0.0373 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Call | | | 352.69000 | 311.170 | 15.93 | 0.3446 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Put | | | 922.29000 | 992.070 | 15.93 | 0.6554 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Put | | | 1,740.20080 | 1,827.482 | 17.70 | 0.8204 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Call | | | 170.60080 | 146.582 | 17.70 | 0.1796 | 0.00 | 0 | 1,464 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.29 | Put | | | 4,238.49410 | 4,342.650 | 21.00 | 0.9689 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.29 | Call | | | 28.89410 | 21.749 | 21.00 | 0.0311 | 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 | 17.02 | Put | | | 4,953.96770 | 5,061.299 | 21.00 | 0.9839 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Call | | | 14.36770 | 10.399 | 21.00 | 0.0161 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Call | | | 211.76870 | 183.105 | 17.26 | 0.2182 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Put | | | 1,491.36870 | 1,574.005 | 17.26 | 0.7818 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.30 | Put | | | 1,441.16170 | 1,522.733 | 17.17 | 0.7729 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.30 | Call | | | 221.56170 | 191.833 | 17.17 | 0.2271 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.75 | Call | | | 693.78620 | 623.095 | 14.17 | 0.5895 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.75 | Put | | | 363.38620 | 403.995 | 14.17 | 0.4105 | 0.00 | 0 | 73,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.25 | Call | | | 230.08540 | 199.445 | 17.10 | 0.2348 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.25 | Put | | | 1,399.68540 | 1,480.345 | 17.10 | 0.7652 | 0.00 | 0 | 73,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Call | | | 76.61390 | 64.334 | 19.71 | 0.0838 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Put | | | 2,856.21390 | 2,955.234 | 19.71 | 0.9162 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Call | | | 76.20420 | 63.966 | 19.72 | 0.0833 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Put | | | 2,865.80420 | 2,964.865 | 19.72 | 0.9167 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Call | | | 77.02830 | 64.707 | 19.69 | 0.0843 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Put | | | 2,846.62830 | 2,945.607 | 19.69 | 0.9157 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,868.88160 | 1,957.599 | 17.88 | 0.8285 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Call | | | 166.18160 | 143.299 | 17.88 | 0.1715 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Put | | | 4,724.30520 | 4,830.317 | 21.02 | 0.9768 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Call | | | 21.60520 | 16.017 | 21.02 | 0.0232 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Put | | | 4,188.26840 | 4,291.417 | 21.02 | 0.9631 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Call | | | 35.56840 | 27.117 | 21.02 | 0.0369 | 0.00 | 0 | 500 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Put | | | 2,478.45700 | 2,574.503 | 18.72 | 0.8720 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Call | | | 127.25700 | 110.703 | 18.72 | 0.1280 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Put | | | 3,012.63980 | 3,113.297 | 19.76 | 0.9016 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Call | | | 97.53980 | 85.497 | 19.76 | 0.0984 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,857.31310 | 1,944.982 | 17.72 | 0.8040 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Call | | | 205.31310 | 180.182 | 17.72 | 0.1960 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Put | | | 4,898.82920 | 5,005.940 | 20.88 | 0.9720 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Call | | | 26.82920 | 21.140 | 20.88 | 0.0280 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Put | | | 4,364.35050 | 4,468.831 | 20.88 | 0.9574 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Call | | | 42.35050 | 34.031 | 20.88 | 0.0426 | 0.00 | 0 | 500 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Put | | | 464.32230 | 509.321 | 14.43 | 0.4368 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Call | | | 720.02230 | 652.021 | 14.43 | 0.5632 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Call | | | 203.05270 | 177.863 | 17.75 | 0.1923 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Put | | | 1,907.35270 | 1,995.163 | 17.75 | 0.8077 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Put | | | 4,687.99530 | 4,794.007 | 20.81 | 0.9658 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Call | | | 33.69530 | 26.707 | 20.81 | 0.0342 | 0.00 | 0 | 1,880 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Put | | | 2,811.95570 | 2,911.143 | 19.29 | 0.8831 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Call | | | 119.95570 | 105.843 | 19.29 | 0.1169 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 11.67 | Put | | | 358.03460 | 395.510 | 14.04 | 0.3696 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 11.67 | Call | | | 860.63460 | 784.710 | 14.04 | 0.6304 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 10.83 | Call | | | 1,445.48610 | 1,340.636 | 12.93 | 0.8475 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 10.83 | Put | | | 102.88610 | 111.436 | 12.93 | 0.1525 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 13.22 | Put | | | 1,370.04490 | 1,448.982 | 16.82 | 0.7142 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 13.22 | Call | | | 322.64490 | 288.182 | 16.82 | 0.2858 | 0.00 | 0 | 51,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,848.01080 | 1,934.061 | 17.56 | 0.7838 | 0.00 | 0 | 1,000 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Call | | | 241.91080 | 213.962 | 17.56 | 0.2162 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Put | | | 5,145.70670 | 5,253.775 | 20.70 | 0.9704 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Call | | | 29.60670 | 23.675 | 20.70 | 0.0296 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Put | | | 4,553.56100 | 4,658.781 | 20.70 | 0.9544 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Call | | | 47.46100 | 38.681 | 20.70 | 0.0456 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Put | | | 1,718.21320 | 1,802.160 | 17.31 | 0.7586 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Call | | | 278.71320 | 248.060 | 17.31 | 0.2414 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Put | | | 3,581.74510 | 3,684.934 | 20.59 | 0.9062 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Call | | | 102.24510 | 90.834 | 20.59 | 0.0938 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 132.75760 | 118.440 | 19.48 | 0.1216 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Put | | | 2,997.65760 | 3,098.140 | 19.48 | 0.8784 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.00 | Put | | | 1,196.52570 | 1,270.569 | 16.32 | 0.6608 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.00 | Call | | | 411.62570 | 370.869 | 16.32 | 0.3392 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.50 | Put | | | 838.72110 | 900.800 | 15.46 | 0.5651 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.50 | Call | | | 553.82110 | 501.100 | 15.46 | 0.4349 | 0.00 | 0 | 150 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.64 | Call | | | 932.11540 | 854.120 | 13.98 | 0.6447 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.64 | Put | | | 357.01540 | 393.820 | 13.98 | 0.3553 | 0.00 | 0 | 2,764 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,843.72200 | 1,929.923 | 17.51 | 0.7749 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 258.82200 | 230.223 | 17.51 | 0.2251 | 0.00 | 0 | 2,764 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Call | | | 421.27220 | 379.686 | 16.25 | 0.3461 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Put | | | 1,166.17220 | 1,239.386 | 16.25 | 0.6539 | 0.00 | 0 | 23,443 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.95 | Put | | | 3,826.97990 | 3,928.523 | 20.70 | 0.9175 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.95 | Call | | | 92.07990 | 78.823 | 20.70 | 0.0825 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.89 | Put | | | 2,818.85810 | 2,918.227 | 19.14 | 0.8681 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.89 | Call | | | 143.95810 | 128.527 | 19.14 | 0.1319 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Call | | | 132.20530 | 117.942 | 19.50 | 0.1211 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Put | | | 3,007.10530 | 3,107.642 | 19.50 | 0.8789 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Call | | | 133.31340 | 118.941 | 19.47 | 0.1221 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Put | | | 2,988.21340 | 3,088.641 | 19.47 | 0.8779 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Put | | | 5,060.69020 | 5,169.424 | 20.70 | 0.9645 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Call | | | 35.79020 | 29.724 | 20.70 | 0.0355 | 0.00 | 0 | 23,443 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,839.29600 | 1,924.385 | 17.42 | 0.7647 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 280.09600 | 249.485 | 17.42 | 0.2353 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Put | | | 5,372.23370 | 5,481.474 | 20.53 | 0.9685 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Call | | | 33.03370 | 26.574 | 20.53 | 0.0315 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Put | | | 4,742.04830 | 4,848.221 | 20.53 | 0.9516 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Call | | | 52.84830 | 43.321 | 20.53 | 0.0484 | 0.00 | 0 | 500 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | | 2,973.58040 | 3,073.704 | 19.06 | 0.8512 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | | 180.88040 | 162.904 | 19.06 | 0.1488 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Call | | | 339.11460 | 306.807 | 17.58 | 0.2519 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Put | | | 2,031.41460 | 2,118.407 | 17.58 | 0.7481 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Call | | | 1,025.71980 | 948.243 | 14.29 | 0.6258 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Put | | | 468.01980 | 509.843 | 14.29 | 0.3742 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | | 199.85720 | 180.799 | 19.41 | 0.1541 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | | 3,162.15720 | 3,262.399 | 19.41 | 0.8459 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | | 199.18700 | 180.189 | 19.43 | 0.1536 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | | 3,171.48700 | 3,271.789 | 19.43 | 0.8464 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | | 200.53120 | 181.412 | 19.39 | 0.1546 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Put | | | 3,152.83120 | 3,253.012 | 19.39 | 0.8454 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 406.90120 | 372.654 | 18.02 | 0.2655 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 2,294.10120 | 2,381.354 | 18.02 | 0.7345 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 410.08460 | 375.591 | 18.00 | 0.2674 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 2,277.28460 | 2,364.291 | 18.00 | 0.7326 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 408.48900 | 374.117 | 18.01 | 0.2665 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 2,285.68900 | 2,372.816 | 18.01 | 0.7335 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Call | | | 444.25340 | 414.073 | 19.71 | 0.2382 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Put | | | 3,492.25340 | 3,587.873 | 19.71 | 0.7618 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Call | | | 445.97420 | 415.669 | 19.68 | 0.2392 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Put | | | 3,473.97420 | 3,569.470 | 19.68 | 0.7608 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Put | | | 7,334.12390 | 7,445.813 | 20.73 | 0.9339 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Call | | | 106.12390 | 92.013 | 20.73 | 0.0661 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Call | | | 445.11190 | 414.870 | 19.70 | 0.2387 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Put | | | 3,483.11190 | 3,578.670 | 19.70 | 0.7613 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Call | | | 748.77540 | 700.275 | 18.54 | 0.3355 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Put | | | 2,849.37540 | 2,934.275 | 18.54 | 0.6645 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Call | | | 752.41030 | 703.697 | 18.52 | 0.3370 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Put | | | 2,833.01030 | 2,917.697 | 18.52 | 0.6630 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Call | | | 750.58970 | 701.983 | 18.53 | 0.3363 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Put | | | 2,841.18970 | 2,925.983 | 18.53 | 0.6637 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Put | | | 2,987.00030 | 3,073.377 | 18.69 | 0.6634 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Call | | | 778.90030 | 729.277 | 18.69 | 0.3366 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Call | | | 847.82210 | 794.715 | 18.65 | 0.3516 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Put | | | 2,959.82210 | 3,045.315 | 18.65 | 0.6484 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Call | | | 851.61900 | 798.299 | 18.64 | 0.3530 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Put | | | 2,943.61900 | 3,028.899 | 18.64 | 0.6470 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Call | | | 849.72150 | 796.508 | 18.64 | 0.3523 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Put | | | 2,951.72150 | 3,037.108 | 18.64 | 0.6477 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 97,153,222.80 | 197,000 | 3,413,148 |
| Total \$ / R | | | | | | | | | | | | 3,088,398,314.40 | 452,314 | 4,523,261 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Future | | | 11.68440 | | 11.78960 | | | 0.0000 | 303,794.40 | 26 | 397 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Future | | | 11.82970 | | 11.93800 | | | 0.0000 | 118,297.00 | 10 | 84 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Future | | | 11.96910 | | 12.08040 | | | 0.0000 | 0.00 | 0 | 45 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Future | | | 12.10030 | | 12.21510 | | | 0.0000 | 0.00 | 0 | 3 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Future | | | 12.37130 | | 12.49280 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 422,091.40 | 36 | 529 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.72 | Call | | | 113.48460 | 54.266 | 21.45 | 0.0028 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.72 | Put | | | 193,153.48460 | 203,614.266 | 21.45 | 0.9972 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/03/2018 | Foreign Exchange Option | 13.73 | Call | | | 110.69450 | 53.151 | 21.50 | 0.0027 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|-------------------------|--------|------------|---------------|-------------|--------------|-------------------|------------|----------------|-----------------------|------------------|----------------|
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Option | 13.73 | Put | | 194,150.69450 | 204,613.151 | 21.50 | 0.9973 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Option | 13.71 | Call | | 116.35060 | 55.406 | 21.41 | 0.0028 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 19/03/2018 | Foreign Exchange Option | 13.71 | Put | | 192,156.35060 | 202,615.406 | 21.41 | 0.9972 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.93 | Call | | 4,985.09670 | 3,792.054 | 18.92 | 0.0704 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.93 | Put | | 204,185.09670 | 213,822.054 | 18.92 | 0.9296 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.94 | Call | | 4,934.81180 | 3,751.818 | 18.93 | 0.0698 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.94 | Put | | 205,134.81180 | 214,781.818 | 18.93 | 0.9302 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.92 | Call | | 5,035.84220 | 3,832.676 | 18.90 | 0.0711 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.92 | Put | | 203,235.84220 | 212,862.676 | 18.90 | 0.9289 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.01 | Call | | 13,129.25010 | 11,198.445 | 18.24 | 0.1412 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.01 | Put | | 206,089.25010 | 215,288.445 | 18.24 | 0.8588 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.02 | Call | | 13,035.55670 | 11,116.459 | 18.25 | 0.1403 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.02 | Put | | 206,995.55670 | 216,206.459 | 18.25 | 0.8597 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.00 | Call | | 13,223.70550 | 11,281.118 | 18.22 | 0.1422 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.00 | Put | | 205,183.70550 | 214,371.118 | 18.22 | 0.8578 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.21 | Put | | 312,073.85020 | 322,190.419 | 19.72 | 0.8848 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.19 | Call | | 12,686.57840 | 11,312.906 | 19.68 | 0.1162 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.19 | Put | | 310,176.57840 | 320,282.906 | 19.68 | 0.8838 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.20 | Call | | 12,635.05330 | 11,266.516 | 19.70 | 0.1157 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.20 | Put | | 311,125.05330 | 321,236.516 | 19.70 | 0.8843 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.21 | Call | | 12,583.85020 | 11,220.419 | 19.72 | 0.1152 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | 40,848.89650 | 37,411.646 | 18.01 | 0.2665 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | 228,568.89650 | 237,281.646 | 18.01 | 0.7335 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | 40,690.11720 | 37,265.380 | 18.02 | 0.2655 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | 229,410.11720 | 238,135.379 | 18.02 | 0.7345 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | 41,008.45920 | 37,559.113 | 18.00 | 0.2674 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | 227,728.45920 | 236,429.113 | 18.00 | 0.7326 | | 0.00 | 0 | 0 | |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 422,091.40 | 36 | 529 |
| £ / R | On | 01/03/2018 | Foreign Exchange Future | | | 16.25790 | 16.45380 | | 0.0000 | | 0.00 | 0 | 17 | |
| £ / R | On | 15/03/2018 | Foreign Exchange Future | | | 16.30020 | 16.49690 | | 0.0000 | | 0.00 | 0 | 38 | |
| £ / R | On | 19/03/2018 | Foreign Exchange Future | | | 16.31230 | 16.50920 | | 0.0000 | | 187,477,263.90 | 11,493 | 201,643 | |
| £ / R | On | 30/04/2018 | Foreign Exchange Future | | | 16.44080 | 16.64010 | | 0.0000 | | 0.00 | 0 | 9 | |
| £ / R | On | 18/06/2018 | Foreign Exchange Future | | | 16.58090 | 16.78260 | | 0.0000 | | 12,435,675.00 | 750 | 10,567 | |
| £ / R | On | 17/09/2018 | Foreign Exchange Future | | | 16.84280 | 17.04990 | | 0.0000 | | 16,842,800.00 | 1,000 | 13,656 | |
| £ / R | On | 14/12/2018 | Foreign Exchange Future | | | 17.09510 | 17.30750 | | 0.0000 | | 8,547,550.00 | 500 | 895 | |
| £ / R | On | 18/03/2019 | Foreign Exchange Future | | | 17.36800 | 17.58840 | | 0.0000 | | 0.00 | 0 | 948 | |
| £ / R | On | 14/06/2019 | Foreign Exchange Future | | | 17.62740 | 17.85160 | | 0.0000 | | 0.00 | 0 | 0 | |
| Total £ / R Future | | | | | | | | | | | | 225,303,288.90 | 13,743 | 227,773 |
| £ / R | On | 01/03/2018 | Foreign Exchange Option | 19.23 | Put | | 2,776.30520 | 2,972.142 | 32.06 | 0.9998 | 0.00 | 0 | 0 | |
| £ / R | On | 01/03/2018 | Foreign Exchange Option | 19.23 | Call | | 0.10520 | 0.042 | 32.06 | 0.0002 | 0.00 | 0 | 0 | |
| £ / R | On | 15/03/2018 | Foreign Exchange Option | 19.05 | Put | | 2,556.08530 | 2,751.526 | 24.72 | 0.9944 | 0.00 | 0 | 0 | |
| £ / R | On | 15/03/2018 | Foreign Exchange Option | 19.05 | Call | | 2.98530 | 1.726 | 24.72 | 0.0056 | 0.00 | 0 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.22 | Call | | | 88.49230 | 46.955 | 17.42 | 0.1268 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.22 | Put | | | 799.29230 | 954.655 | 17.42 | 0.8732 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.23 | Call | | | 86.89330 | 45.969 | 17.44 | 0.1245 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.23 | Put | | | 807.69330 | 963.669 | 17.44 | 0.8755 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.21 | Call | | | 90.11830 | 47.962 | 17.40 | 0.1292 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.21 | Put | | | 790.91830 | 945.662 | 17.40 | 0.8708 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Call | | | 131.19250 | 74.341 | 16.99 | 0.1873 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Put | | | 621.99250 | 762.041 | 16.99 | 0.8127 | 0.00 | 0 | 500 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 20.14 | Put | | | 3,632.37380 | 3,828.651 | 27.97 | 0.9973 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 20.14 | Call | | | 1.57380 | 0.951 | 27.97 | 0.0027 | 0.00 | 0 | 500 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 19.00 | Put | | | 2,494.29900 | 2,689.786 | 22.78 | 0.9934 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2018 | Foreign Exchange Option | 19.00 | Call | | | 3.49900 | 2.086 | 22.78 | 0.0066 | 0.00 | 0 | 1,500 |
| £ / R | On | 30/04/2018 | Foreign Exchange Option | 17.23 | Put | | | 853.17280 | 981.331 | 16.86 | 0.7283 | 0.00 | 0 | 0 |
| £ / R | On | 30/04/2018 | Foreign Exchange Option | 17.23 | Call | | | 263.27280 | 192.131 | 16.86 | 0.2717 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Put | | | 1,387.67530 | 1,529.980 | 17.35 | 0.7673 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Call | | | 268.23290 | 209.196 | 17.36 | 0.2311 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Put | | | 1,395.63290 | 1,538.296 | 17.36 | 0.7689 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Call | | | 272.32960 | 212.577 | 17.34 | 0.2342 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Put | | | 1,379.72960 | 1,521.677 | 17.34 | 0.7658 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.50 | Call | | | 365.72390 | 290.228 | 16.87 | 0.3025 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.50 | Put | | | 1,083.12390 | 1,209.328 | 16.87 | 0.6975 | 0.00 | 0 | 500 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 20.40 | Put | | | 3,657.01650 | 3,848.488 | 20.24 | 0.9601 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 20.40 | Call | | | 39.61650 | 29.388 | 20.24 | 0.0399 | 0.00 | 0 | 500 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Call | | | 270.27530 | 210.880 | 17.35 | 0.2327 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Call | | | 438.29780 | 369.286 | 17.18 | 0.2884 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Put | | | 1,648.39780 | 1,786.486 | 17.18 | 0.7116 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Call | | | 442.97580 | 373.388 | 17.17 | 0.2911 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Put | | | 1,633.07580 | 1,770.588 | 17.17 | 0.7089 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Call | | | 440.63060 | 371.329 | 17.17 | 0.2898 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Put | | | 1,640.73060 | 1,778.529 | 17.17 | 0.7102 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.12 | Call | | | 706.91510 | 619.271 | 16.67 | 0.3772 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.12 | Put | | | 1,519.41510 | 1,644.171 | 16.67 | 0.6228 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.13 | Call | | | 703.79510 | 616.528 | 16.68 | 0.3759 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.13 | Put | | | 1,526.29510 | 1,651.428 | 16.68 | 0.6241 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.11 | Call | | | 710.04800 | 622.033 | 16.66 | 0.3786 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.11 | Put | | | 1,512.54800 | 1,636.933 | 16.66 | 0.6214 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Call | | | 896.98800 | 799.858 | 16.46 | 0.4121 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Put | | | 1,608.58800 | 1,731.858 | 16.46 | 0.5879 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Call | | | 893.65010 | 796.865 | 16.47 | 0.4110 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Put | | | 1,615.25010 | 1,738.865 | 16.47 | 0.5890 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Call | | | 900.33770 | 802.863 | 16.46 | 0.4133 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Put | | | 1,601.93770 | 1,724.863 | 16.46 | 0.5867 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Call | | | 1,001.06210 | 901.296 | 16.30 | 0.4184 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Put | | | 1,789.46210 | 1,913.896 | 16.30 | 0.5816 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Call | | | 1,007.71360 | 907.301 | 16.29 | 0.4205 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Put | | | 1,776.11360 | 1,899.901 | 16.29 | 0.5795 | 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 | 18.63 | Call | | | 1,004.38260 | 904.293 | 16.30 | 0.4194 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Put | | | 1,782.78260 | 1,906.893 | 16.30 | 0.5806 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 3,500 |
| Total £ / R | | | | | | | | | | | | 225,303,288.90 | 13,743 | 231,273 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Future | | | 0.10881 | | 0.11016 | | | 0.0000 | 0.00 | 0 | 8,261 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.11086 | | 0.11224 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.11293 | | 0.11435 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.12204 | | 0.12364 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 8,261 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.12 | Call | | | 14.52870 | 8.121 | 20.06 | 0.0358 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.12 | Put | | | 998.42870 | 1,127.021 | 20.06 | 0.9642 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.13 | Call | | | 1.54250 | 1.062 | 25.33 | 0.0047 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,985.44250 | 2,119.962 | 25.33 | 0.9953 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.11 | Call | | | 203.54050 | 143.987 | 16.98 | 0.4140 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2018 | Foreign Exchange Option | 0.11 | Put | | | 187.44050 | 262.887 | 16.98 | 0.5860 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Call | | | 81.45200 | 70.898 | 21.98 | 0.1117 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,857.05200 | 1,984.898 | 21.98 | 0.8883 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Call | | | 26.15360 | 13.215 | 20.84 | 0.0275 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Put | | | 2,801.75360 | 2,927.215 | 20.84 | 0.9725 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Call | | | 212.10590 | 185.155 | 19.93 | 0.2593 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Put | | | 987.70590 | 1,099.155 | 19.93 | 0.7407 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Call | | | 223.34520 | 203.495 | 21.27 | 0.2129 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,788.04520 | 1,910.295 | 21.27 | 0.7871 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Call | | | 142.11580 | 130.454 | 23.96 | 0.1362 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Put | | | 2,706.81580 | 2,837.254 | 23.96 | 0.8638 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Call | | | 422.35320 | 383.679 | 19.39 | 0.3664 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Put | | | 987.05320 | 1,090.479 | 19.39 | 0.6336 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Put | | | 893.82290 | 960.338 | 19.21 | 0.4260 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Call | | | 895.40630 | 826.228 | 20.60 | 0.4403 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Put | | | 1,530.90630 | 1,622.128 | 20.60 | 0.5597 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Call | | | 645.53540 | 595.815 | 21.85 | 0.3357 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Put | | | 2,281.03540 | 2,391.715 | 21.85 | 0.6643 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,258.32290 | 1,164.438 | 19.21 | 0.5740 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 8,261 |
| € / R | On | 28/02/2018 | Foreign Exchange Future | | | 14.36440 | | 14.52310 | | | 0.0000 | 0.00 | 0 | 337 |
| € / R | On | 15/03/2018 | Foreign Exchange Future | | | 14.41020 | | 14.56970 | | | 0.0000 | 0.00 | 0 | 63 |
| € / R | On | 19/03/2018 | Foreign Exchange Future | | | 14.42250 | | 14.58220 | | | 0.0000 | 433,973,025.00 | 30,090 | 120,050 |
| € / R | On | 29/03/2018 | Foreign Exchange Future | | | 14.45370 | | 14.61400 | | | 0.0000 | 0.00 | 0 | 3 |
| € / R | On | 11/04/2018 | Foreign Exchange Future | | | 14.49490 | | 14.65570 | | | 0.0000 | 0.00 | 0 | 107 |
| € / R | On | 30/04/2018 | Foreign Exchange Future | | | 14.55410 | | 14.71580 | | | 0.0000 | 0.00 | 0 | 16 |

| 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 | | | 14.70140 | | 14.86520 | | | 0.0000 | 18,376,750.00 | 1,250 | 22,094 |
| € / R | On | 17/09/2018 | Foreign Exchange Future | | | 14.98250 | | 15.15060 | | | 0.0000 | 4,374,890.00 | 292 | 45,425 |
| € / R | On | 14/12/2018 | Foreign Exchange Future | | | 15.25760 | | 15.43110 | | | 0.0000 | 0.00 | 0 | 2,962 |
| € / R | On | 18/03/2019 | Foreign Exchange Future | | | 15.54710 | | 15.72640 | | | 0.0000 | 0.00 | 0 | 1,088 |
| € / R | On | 14/06/2019 | Foreign Exchange Future | | | 15.80490 | | 15.98950 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 456,724,665.00 | 31,632 | 192,145 |
| € / R | On | 28/02/2018 | Foreign Exchange Option | 16.41 | Put | | | 1,887.03010 | 2,045.633 | 27.42 | 0.9998 | 0.00 | 0 | 1,647 |
| € / R | On | 28/02/2018 | Foreign Exchange Option | 16.41 | Call | | | 0.13010 | 0.033 | 27.42 | 0.0002 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2018 | Foreign Exchange Option | 17.01 | Put | | | 2,441.51690 | 2,600.529 | 24.21 | 0.9971 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2018 | Foreign Exchange Option | 17.01 | Call | | | 1.21690 | 0.729 | 24.21 | 0.0029 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.62 | Put | | | 240.51500 | 330.235 | 14.06 | 0.6345 | 0.00 | 0 | 10,000 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.45 | Call | | | 0.00000 | 194.981 | 13.56 | 0.4862 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.45 | Put | | | 0.00000 | 222.481 | 13.56 | 0.5138 | 4,449,618.00 | 20,000 | 10,000 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Call | | | 1.60020 | 1.113 | 23.04 | 0.0041 | 0.00 | 0 | 620 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.39 | Call | | | 4.45710 | 2.890 | 20.62 | 0.0108 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.39 | Put | | | 1,812.25710 | 1,970.390 | 20.62 | 0.9892 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,584.72400 | 1,426.246 | 18.11 | 0.9851 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 13.00 | Put | | | 2.52400 | 3.746 | 18.11 | 0.0149 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.62 | Call | | | 202.71500 | 132.735 | 14.06 | 0.3655 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.10 | Put | | | 588.89970 | 718.288 | 15.46 | 0.8625 | 0.00 | 0 | 14,172 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.50 | Put | | | 1,921.45620 | 2,079.898 | 21.06 | 0.9910 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 16.50 | Call | | | 3.65620 | 2.398 | 21.06 | 0.0090 | 0.00 | 0 | 643 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Put | | | 32.77870 | 55.255 | 13.16 | 0.1938 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.00 | Call | | | 614.97870 | 477.755 | 13.16 | 0.8062 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 17.00 | Put | | | 2,419.40020 | 2,578.613 | 23.04 | 0.9959 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Put | | | 406.82460 | 520.219 | 14.79 | 0.7747 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Call | | | 124.35930 | 76.400 | 14.73 | 0.2348 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.85 | Put | | | 392.15930 | 503.900 | 14.73 | 0.7652 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.05 | Call | | | 79.63970 | 46.312 | 15.32 | 0.1536 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.05 | Put | | | 547.43970 | 673.812 | 15.32 | 0.8464 | 0.00 | 0 | 5,648 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 15.10 | Call | | | 71.09970 | 40.788 | 15.46 | 0.1375 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Call | | | 121.66550 | 74.538 | 14.76 | 0.2300 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.86 | Put | | | 399.46550 | 512.038 | 14.76 | 0.7700 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2018 | Foreign Exchange Option | 14.87 | Call | | | 119.02460 | 72.719 | 14.79 | 0.2253 | 0.00 | 0 | 0 |
| € / R | On | 29/03/2018 | Foreign Exchange Option | 17.21 | Put | | | 2,598.47260 | 2,758.096 | 21.72 | 0.9942 | 0.00 | 0 | 0 |
| € / R | On | 29/03/2018 | Foreign Exchange Option | 17.21 | Call | | | 2.47260 | 1.796 | 21.72 | 0.0058 | 0.00 | 0 | 0 |
| € / R | On | 11/04/2018 | Foreign Exchange Option | 14.89 | Call | | | 209.31600 | 152.927 | 14.50 | 0.3158 | 0.00 | 0 | 0 |
| € / R | On | 11/04/2018 | Foreign Exchange Option | 14.89 | Put | | | 443.61600 | 548.027 | 14.50 | 0.6842 | 0.00 | 0 | 0 |
| € / R | On | 30/04/2018 | Foreign Exchange Option | 15.24 | Put | | | 705.83050 | 823.967 | 15.15 | 0.7491 | 0.00 | 0 | 0 |
| € / R | On | 30/04/2018 | Foreign Exchange Option | 15.24 | Call | | | 181.63050 | 138.067 | 15.15 | 0.2509 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Call | | | 262.87470 | 214.832 | 15.14 | 0.2855 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Put | | | 887.67470 | 1,003.432 | 15.14 | 0.7145 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Call | | | 799.46310 | 684.462 | 12.87 | 0.6788 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Put | | | 184.26310 | 233.062 | 12.87 | 0.3212 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | | 260.51040 | 212.777 | 15.16 | 0.2832 | 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 | 15.50 | Put | | | 895.31040 | 1,011.377 | 15.16 | 0.7168 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Call | | | 258.16830 | 210.742 | 15.18 | 0.2810 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Put | | | 902.96830 | 1,019.342 | 15.18 | 0.7190 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.97 | Call | | | 1,002.06120 | 869.728 | 12.44 | 0.7763 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.97 | Put | | | 106.86120 | 138.328 | 12.44 | 0.2237 | 0.00 | 0 | 7,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.01 | Call | | | 971.12850 | 841.384 | 12.50 | 0.7630 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.01 | Put | | | 115.92850 | 149.984 | 12.50 | 0.2370 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,881.14020 | 1,720.194 | 12.85 | 0.9579 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Put | | | 15.94020 | 18.794 | 12.85 | 0.0421 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Call | | | 1,181.00590 | 1,039.295 | 12.25 | 0.8411 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Put | | | 65.80590 | 87.895 | 12.25 | 0.1589 | 0.00 | 0 | 50,995 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.00 | Call | | | 164.95840 | 132.159 | 16.06 | 0.1879 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.00 | Put | | | 1,299.75840 | 1,430.759 | 16.06 | 0.8121 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 21.63 | Put | | | 6,766.30250 | 6,929.919 | 23.58 | 0.9976 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 21.63 | Call | | | 1.50250 | 1.319 | 23.58 | 0.0024 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Put | | | 5,689.96210 | 5,853.113 | 23.58 | 0.9927 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Call | | | 5.16210 | 4.513 | 23.58 | 0.0073 | 0.00 | 0 | 50,995 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.44 | Call | | | 109.30040 | 81.999 | 16.50 | 0.1251 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.44 | Put | | | 1,684.10040 | 1,820.599 | 16.50 | 0.8749 | 0.00 | 0 | 7,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 18.61 | Put | | | 3,765.31870 | 3,928.399 | 21.43 | 0.9701 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 18.61 | Call | | | 20.51870 | 19.799 | 21.43 | 0.0299 | 0.00 | 0 | 7,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Call | | | 326.77980 | 269.290 | 14.67 | 0.3448 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Put | | | 711.57980 | 817.890 | 14.67 | 0.6552 | 0.00 | 0 | 50,995 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Put | | | 6,482.19980 | 6,650.194 | 18.09 | 0.9956 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Call | | | 2.79980 | 2.694 | 18.09 | 0.0044 | 0.00 | 0 | 21,525 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 19.56 | Put | | | 4,433.94740 | 4,599.983 | 18.09 | 0.9702 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Call | | | 183.59840 | 153.463 | 16.72 | 0.1625 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Put | | | 2,141.82990 | 2,279.950 | 16.73 | 0.8385 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Put | | | 225.94060 | 270.166 | 12.78 | 0.2851 | 0.00 | 0 | 124,767 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Call | | | 367.62850 | 316.843 | 15.30 | 0.3046 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Put | | | 1,217.02850 | 1,334.343 | 15.30 | 0.6954 | 0.00 | 0 | 21,525 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Call | | | 181.26950 | 151.444 | 16.74 | 0.1606 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Put | | | 2,150.66950 | 2,288.944 | 16.74 | 0.8394 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 19.56 | Call | | | 24.54740 | 22.483 | 18.09 | 0.0298 | 0.00 | 0 | 124,767 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Call | | | 1,126.54060 | 1,002.666 | 12.78 | 0.7149 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Put | | | 2,132.99840 | 2,270.963 | 16.72 | 0.8375 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 15.85 | Call | | | 404.52120 | 349.378 | 15.07 | 0.3308 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 15.85 | Put | | | 1,103.92120 | 1,216.879 | 15.07 | 0.6692 | 0.00 | 0 | 124,767 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Call | | | 182.42990 | 152.450 | 16.73 | 0.1615 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Put | | | 2,688.40810 | 2,833.185 | 17.17 | 0.8295 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Call | | | 228.44860 | 199.850 | 17.18 | 0.1698 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Put | | | 2,697.34860 | 2,842.250 | 17.18 | 0.8302 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Call | | | 230.57350 | 201.729 | 17.16 | 0.1713 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Put | | | 2,679.47350 | 2,824.129 | 17.16 | 0.8287 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Call | | | 229.50810 | 200.785 | 17.17 | 0.1705 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Call | | | 770.86470 | 696.374 | 14.83 | 0.4319 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Put | | | 1,194.46470 | 1,299.274 | 14.83 | 0.5681 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Call | | | 777.52680 | 702.460 | 14.81 | 0.4349 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Put | | | 1,181.12680 | 1,285.360 | 14.81 | 0.5651 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Call | | | 774.19140 | 699.407 | 14.82 | 0.4334 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Put | | | 1,187.79140 | 1,292.307 | 14.82 | 0.5666 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Put | | | 1,664.50930 | 1,781.858 | 15.66 | 0.6094 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Call | | | 779.51540 | 711.827 | 15.64 | 0.3930 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Put | | | 1,650.01540 | 1,766.927 | 15.64 | 0.6070 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Call | | | 776.75670 | 709.287 | 15.65 | 0.3918 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Put | | | 1,657.25670 | 1,774.387 | 15.65 | 0.6082 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Call | | | 774.00930 | 706.758 | 15.66 | 0.3906 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 4,449,618.00 | 20,000 | 634,066 |
| Total € / R | | | | | | | | | | | | 461,174,283.00 | 51,632 | 826,211 |
| AU\$ / R | On | 28/02/2018 | Foreign Exchange Future | | | 9.13980 | | 9.27910 | | | 0.0000 | 0.00 | 0 | 46 |
| AU\$ / R | On | 15/03/2018 | Foreign Exchange Future | | | 9.15980 | | 9.29950 | | | 0.0000 | 0.00 | 0 | 4 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 9.16510 | | 9.30490 | | | 0.0000 | 6,873,825.00 | 750 | 10,798 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 9.28140 | | 9.42400 | | | 0.0000 | 2,366,757.00 | 255 | 5,422 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 9.39680 | | 9.54190 | | | 0.0000 | 0.00 | 0 | 400 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 9.50720 | | 9.65520 | | | 0.0000 | 2,376,800.00 | 250 | 10,812 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 9.73630 | | 9.88990 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | | 11,617,382.00 | 1,255 | 27,482 |
| AU\$ / R | On | 28/02/2018 | Foreign Exchange Option | 10.55 | Put | | | 1,270.99090 | 1,410.220 | 29.29 | 0.9998 | 0.00 | 0 | 0 |
| AU\$ / R | On | 28/02/2018 | Foreign Exchange Option | 10.55 | Call | | | 0.09090 | 0.020 | 29.29 | 0.0002 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/03/2018 | Foreign Exchange Option | 9.72 | Put | | | 438.68690 | 566.398 | 14.30 | 0.9528 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/03/2018 | Foreign Exchange Option | 9.72 | Call | | | 18.18690 | 6.199 | 14.30 | 0.0472 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.99 | Put | | | 693.16950 | 828.203 | 16.00 | 0.9771 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.00 | Call | | | 7.75740 | 3.184 | 16.06 | 0.0221 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.00 | Put | | | 702.85740 | 838.084 | 16.06 | 0.9779 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.01 | Call | | | 7.45790 | 3.070 | 16.13 | 0.0213 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 10.01 | Put | | | 712.55790 | 847.970 | 16.13 | 0.9787 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.99 | Call | | | 8.06950 | 3.303 | 16.00 | 0.0229 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Call | | | 42.53260 | 27.236 | 14.90 | 0.0794 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Put | | | 1,108.53260 | 1,235.836 | 14.90 | 0.9206 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Call | | | 41.69090 | 26.671 | 14.91 | 0.0780 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Put | | | 1,117.69090 | 1,245.271 | 14.91 | 0.9220 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Call | | | 40.86400 | 26.117 | 14.93 | 0.0766 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Put | | | 1,126.86400 | 1,254.717 | 14.93 | 0.9234 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Put | | | 1,635.56610 | 1,766.162 | 15.75 | 0.9125 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Call | | | 56.80850 | 42.454 | 15.77 | 0.0865 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Put | | | 1,644.90850 | 1,775.654 | 15.77 | 0.9135 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Call | | | 58.13070 | 43.476 | 15.73 | 0.0884 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Put | | | 1,626.23070 | 1,756.676 | 15.73 | 0.9116 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Call | | | 57.46610 | 42.962 | 15.75 | 0.0875 | 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 | | | 85.56350 | 69.295 | 16.13 | 0.1103 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Put | | | 1,910.36350 | 2,042.095 | 16.13 | 0.8897 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Call | | | 84.80530 | 68.840 | 16.16 | 0.1095 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Put | | | 1,919.60530 | 2,051.640 | 16.16 | 0.8905 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Call | | | 86.32730 | 69.755 | 16.11 | 0.1110 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Put | | | 1,901.12730 | 2,032.555 | 16.11 | 0.8890 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Call | | | 273.31400 | 233.085 | 14.63 | 0.2576 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Put | | | 1,393.41400 | 1,506.785 | 14.63 | 0.7424 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Call | | | 271.43100 | 231.432 | 14.64 | 0.2561 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Put | | | 1,401.53100 | 1,515.132 | 14.64 | 0.7439 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Call | | | 275.21100 | 234.755 | 14.62 | 0.2592 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Put | | | 1,385.31100 | 1,498.455 | 14.62 | 0.7408 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 11,617,382.00 | 1,255 | 27,482 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Future | | | 9.22830 | | 9.34980 | | | 0.0000 | 922,830.00 | 100 | 700 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Future | | | 9.35730 | | 9.48190 | | | 0.0000 | 2,432,898.00 | 260 | 410 |
| Total CAD/ R Future | | | | | | | | | | | | 3,355,728.00 | 360 | 1,110 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.07 | Call | | | 10.42250 | 4.711 | 17.10 | 0.0294 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.07 | Put | | | 730.62250 | 846.411 | 17.10 | 0.9706 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.08 | Call | | | 10.04340 | 4.547 | 17.16 | 0.0284 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.08 | Put | | | 740.24340 | 856.247 | 17.16 | 0.9716 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.06 | Call | | | 10.81620 | 4.882 | 17.04 | 0.0304 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2018 | Foreign Exchange Option | 10.06 | Put | | | 721.01620 | 836.582 | 17.04 | 0.9696 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Call | | | 38.27340 | 25.741 | 16.71 | 0.0684 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Put | | | 1,376.37340 | 1,488.441 | 16.71 | 0.9316 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.83 | Call | | | 37.67890 | 25.302 | 16.73 | 0.0674 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.83 | Put | | | 1,385.77890 | 1,498.002 | 16.73 | 0.9326 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Call | | | 38.87760 | 26.186 | 16.70 | 0.0695 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Put | | | 1,366.97760 | 1,478.886 | 16.70 | 0.9305 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 3,355,728.00 | 360 | 1,110 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Future | | | 12.49200 | | 12.64700 | | | 0.0000 | 0.00 | 0 | 1,215 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Future | | | 12.74630 | | 12.90580 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Future | | | 13.00370 | | 13.16720 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Future | | | 14.02980 | | 14.21340 | | | 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 | | | 6.10110 | 3.225 | 20.85 | 0.0135 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.15 | Put | | | 1,509.10110 | 1,661.225 | 20.85 | 0.9865 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.16 | Call | | | 5.98380 | 3.163 | 20.89 | 0.0132 | 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 | 14.16 | Put | | | 1,518.98380 | 1,671.163 | 20.89 | 0.9868 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.14 | Call | | | 6.22110 | 3.289 | 20.80 | 0.0138 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2018 | Foreign Exchange Option | 14.14 | Put | | | 1,499.22110 | 1,651.289 | 20.80 | 0.9862 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Call | | | 68.06340 | 51.236 | 16.91 | 0.0934 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Put | | | 1,692.26340 | 1,834.936 | 16.91 | 0.9066 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Call | | | 67.31540 | 50.678 | 16.93 | 0.0925 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Put | | | 1,701.51540 | 1,844.378 | 16.93 | 0.9075 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Call | | | 66.57610 | 50.127 | 16.95 | 0.0916 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Put | | | 1,710.77610 | 1,853.827 | 16.95 | 0.9084 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Call | | | 135.76020 | 109.991 | 16.77 | 0.1388 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Put | | | 2,008.56020 | 2,146.291 | 16.77 | 0.8612 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Call | | | 134.76420 | 109.165 | 16.78 | 0.1378 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Put | | | 2,017.56420 | 2,155.465 | 16.78 | 0.8622 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Call | | | 136.76190 | 110.824 | 16.76 | 0.1397 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Put | | | 1,999.56190 | 2,137.124 | 16.76 | 0.8603 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 764.89360 | 687.050 | 15.17 | 0.4247 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 1,271.49360 | 1,377.250 | 15.17 | 0.5753 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Call | | | 761.89550 | 684.356 | 15.19 | 0.4233 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Put | | | 1,278.49550 | 1,384.556 | 15.19 | 0.5767 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Call | | | 758.91800 | 681.682 | 15.20 | 0.4219 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Put | | | 1,285.51800 | 1,391.882 | 15.20 | 0.5781 | 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 | | | 1.84240 | | 1.85810 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.85540 | | 1.87140 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.86850 | | 1.88480 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.90690 | | 1.92390 | | | 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 | | | 76.73340 | 40.476 | 14.46 | 0.1181 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.93 | Put | | | 795.73340 | 916.476 | 14.46 | 0.8819 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.94 | Call | | | 63.12240 | 32.030 | 14.63 | 0.0963 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.94 | Put | | | 882.12240 | 1,008.030 | 14.63 | 0.9037 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.92 | Call | | | 93.01330 | 50.962 | 14.28 | 0.1439 | 0.00 | 0 | 0 |
| CNH / R | On | 19/03/2018 | Foreign Exchange Option | 1.92 | Put | | | 712.01330 | 826.962 | 14.28 | 0.8561 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Call | | | 184.95890 | 146.463 | 15.37 | 0.1753 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Put | | | 1,670.95890 | 1,792.463 | 15.37 | 0.8247 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Call | | | 171.12390 | 134.827 | 15.48 | 0.1630 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Put | | | 1,757.12390 | 1,880.827 | 15.48 | 0.8370 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Call | | | 199.94540 | 159.131 | 15.25 | 0.1883 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Put | | | 1,585.94540 | 1,705.131 | 15.25 | 0.8117 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Put | | | 2,667.06440 | 2,798.881 | 16.40 | 0.8404 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Call | | | 204.41730 | 174.571 | 16.51 | 0.1523 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Put | | | 2,756.41730 | 2,889.571 | 16.51 | 0.8477 | 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 | 2.15 | Call | | | 194.35860 | 165.789 | 16.61 | 0.1454 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Put | | | 2,846.35860 | 2,980.789 | 16.61 | 0.8546 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Call | | | 215.06440 | 183.881 | 16.40 | 0.1596 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Call | | | 1,074.99630 | 991.755 | 14.96 | 0.4466 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Put | | | 1,635.99630 | 1,722.755 | 14.96 | 0.5534 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Call | | | 1,040.29110 | 959.259 | 15.01 | 0.4355 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Put | | | 1,701.29110 | 1,790.259 | 15.01 | 0.5645 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Call | | | 1,110.81470 | 1,025.337 | 14.90 | 0.4579 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Put | | | 1,571.81470 | 1,656.337 | 14.90 | 0.5421 | 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 | | | 1.95350 | | 1.97450 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.99280 | | 2.01460 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.03250 | | 2.05490 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.23040 | | 2.25520 | | | 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 | | | 21.25680 | 12.202 | 22.09 | 0.0282 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.19 | Put | | | 2,176.25680 | 2,377.202 | 22.09 | 0.9718 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.17 | Call | | | 26.78520 | 15.409 | 21.46 | 0.0354 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.17 | Put | | | 1,981.78520 | 2,180.409 | 21.46 | 0.9646 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.18 | Call | | | 23.83860 | 13.695 | 21.78 | 0.0316 | 0.00 | 0 | 0 |
| DKK / R | On | 19/03/2018 | Foreign Exchange Option | 2.18 | Put | | | 2,078.83860 | 2,278.695 | 21.78 | 0.9684 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Call | | | 187.95530 | 143.638 | 16.93 | 0.1512 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Put | | | 2,141.95530 | 2,315.638 | 16.93 | 0.8488 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Call | | | 175.71860 | 134.502 | 17.06 | 0.1424 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Put | | | 2,229.71860 | 2,406.502 | 17.06 | 0.8576 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Call | | | 164.29700 | 126.005 | 17.19 | 0.1342 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Put | | | 2,318.29700 | 2,498.005 | 17.19 | 0.8658 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Call | | | 237.94300 | 196.678 | 17.45 | 0.1502 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Put | | | 3,188.94300 | 3,371.678 | 17.45 | 0.8498 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Call | | | 226.57520 | 186.746 | 17.51 | 0.1436 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Put | | | 3,277.57520 | 3,461.746 | 17.51 | 0.8564 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Call | | | 215.75520 | 177.320 | 17.56 | 0.1373 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Put | | | 3,366.75520 | 3,552.320 | 17.56 | 0.8627 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Put | | | 1,092.26530 | 1,183.045 | 15.08 | 0.3928 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Call | | | 2,145.46740 | 1,982.789 | 14.93 | 0.6284 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Put | | | 993.46740 | 1,078.789 | 14.93 | 0.3716 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Call | | | 2,094.72070 | 1,934.653 | 15.01 | 0.6178 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Put | | | 1,042.72070 | 1,130.653 | 15.01 | 0.3822 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Call | | | 2,044.26530 | 1,887.045 | 15.08 | 0.6072 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Future | | | 1.49420 | | 1.50790 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Future | | | 1.51620 | | 1.53060 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.53720 | | 1.55190 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.64890 | | 1.66610 | | | 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 | | | 1.99040 | 1.261 | 21.73 | 0.0047 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.74 | Put | | | 2,322.99040 | 2,459.261 | 21.73 | 0.9953 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.75 | Call | | | 1.72740 | 1.090 | 22.12 | 0.0041 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.75 | Put | | | 2,422.72740 | 2,559.090 | 22.12 | 0.9959 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.73 | Call | | | 2.30500 | 1.466 | 21.35 | 0.0055 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/03/2018 | Foreign Exchange Option | 1.73 | Put | | | 2,223.30500 | 2,359.466 | 21.35 | 0.9945 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Call | | | 73.45840 | 56.733 | 18.29 | 0.0826 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Put | | | 2,367.45840 | 2,494.733 | 18.29 | 0.9174 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Call | | | 67.55300 | 52.125 | 18.44 | 0.0763 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Put | | | 2,461.55300 | 2,590.125 | 18.44 | 0.9237 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Call | | | 79.92470 | 61.796 | 18.14 | 0.0893 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Put | | | 2,273.92470 | 2,399.796 | 18.14 | 0.9107 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Call | | | 119.63300 | 99.254 | 18.02 | 0.1050 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Put | | | 3,000.63300 | 3,127.254 | 18.02 | 0.8950 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Call | | | 112.53770 | 93.123 | 18.11 | 0.0991 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Put | | | 3,093.53770 | 3,221.123 | 18.11 | 0.9009 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Call | | | 106.92770 | 87.854 | 18.22 | 0.0939 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Put | | | 3,187.92770 | 3,315.854 | 18.22 | 0.9061 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Call | | | 893.50710 | 822.833 | 16.79 | 0.4038 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Put | | | 1,832.50710 | 1,933.833 | 16.79 | 0.5962 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Call | | | 865.90360 | 797.135 | 16.88 | 0.3935 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Put | | | 1,904.90360 | 2,008.135 | 16.88 | 0.6065 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Call | | | 922.13230 | 849.507 | 16.69 | 0.4145 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Put | | | 1,761.13230 | 1,860.507 | 16.69 | 0.5855 | 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 | | | 0.11480 | | 0.11590 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.11430 | | 0.11530 | | | 0.0000 | 0.00 | 0 | 1,145 |
| KES / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.11380 | | 0.11460 | | | 0.0000 | 0.00 | 0 | 562 |
| KES / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.10910 | | 0.11090 | | | 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 | | | 1.49500 | | 1.51240 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 18/06/2018 | Foreign Exchange Future | | | 1.51930 | | 1.53710 | | | 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 |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| NOK/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.54310 | | 1.56160 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.61450 | | 1.63590 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NOK/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NOK/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Future | | | 8.57580 | | 8.66310 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 8.67870 | | 8.76820 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 8.78240 | | 8.87360 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 9.39670 | | 9.50350 | | | 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 | | | 5.77500 | 3.228 | 17.80 | 0.0217 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.45 | Put | | | 792.67500 | 877.428 | 17.80 | 0.9783 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.46 | Call | | | 5.55840 | 3.119 | 17.87 | 0.0210 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.46 | Put | | | 802.45840 | 887.319 | 17.87 | 0.9790 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.44 | Call | | | 6.00060 | 3.342 | 17.73 | 0.0225 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2018 | Foreign Exchange Option | 9.44 | Put | | | 782.90060 | 867.542 | 17.73 | 0.9775 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Call | | | 43.91820 | 30.740 | 15.89 | 0.0884 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Put | | | 1,115.71820 | 1,192.040 | 15.89 | 0.9116 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Call | | | 43.09740 | 30.089 | 15.90 | 0.0867 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Put | | | 1,124.89740 | 1,201.389 | 15.90 | 0.9133 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Call | | | 44.75430 | 31.405 | 15.88 | 0.0900 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Put | | | 1,106.55430 | 1,182.705 | 15.88 | 0.9100 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Call | | | 108.36200 | 89.901 | 15.94 | 0.1684 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Put | | | 1,164.76200 | 1,237.501 | 15.94 | 0.8316 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Call | | | 107.07040 | 88.788 | 15.96 | 0.1666 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Put | | | 1,173.47040 | 1,246.388 | 15.96 | 0.8334 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Call | | | 109.66970 | 91.031 | 15.92 | 0.1702 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Put | | | 1,156.06970 | 1,228.631 | 15.92 | 0.8298 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Call | | | 478.89900 | 432.753 | 15.03 | 0.4094 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Put | | | 895.39900 | 956.054 | 15.03 | 0.5906 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Call | | | 475.77910 | 429.886 | 15.04 | 0.4073 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Put | | | 902.27910 | 963.186 | 15.04 | 0.5927 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Call | | | 482.04000 | 435.637 | 15.02 | 0.4115 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Put | | | 888.54000 | 948.937 | 15.02 | 0.5885 | 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 | | | 1.22730 | | 1.23550 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.23640 | | 1.24450 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.24380 | | 1.25210 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.32500 | | 1.33500 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total PULA / R 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 |
| PULA / R On 19/03/2018 Foreign Exchange Option | 1.30 | Put | | | 645.00000 | 727.000 | | 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 | | | 745.00000 | 827.000 | | 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 | | | 845.00000 | 927.000 | | 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 | | | 755.00000 | 836.000 | | 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 | | | 855.00000 | 936.000 | | 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 | | | 655.00000 | 736.000 | | 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 | | | 1,179.00000 | 1,262.000 | | 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 | | | 1,279.00000 | 1,362.000 | | 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 | | | 1,079.00000 | 1,162.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R On 14/06/2019 Foreign Exchange Option | 1.32 | Call | | | 150.00000 | 50.000 | | 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 | | | 50.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R On 14/06/2019 Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 50.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R On 14/06/2019 Foreign Exchange Option | 1.31 | Call | | | 250.00000 | 150.000 | | 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 | | | 1.39610 | | 1.40030 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £On 18/06/2018 Foreign Exchange Future | | | 1.40160 | | 1.40580 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £On 17/09/2018 Foreign Exchange Future | | | 1.40720 | | 1.41140 | | | 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 | | | 1.23430 | | 1.23690 | | | 0.0000 | 0.00 | 0 | 7,284 |
| QUANTO €On 18/06/2018 Foreign Exchange Future | | | 1.24270 | | 1.24520 | | | 0.0000 | 0.00 | 0 | 100 |
| QUANTO €On 17/09/2018 Foreign Exchange Future | | | 1.25180 | | 1.25410 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | 0.00 | 0 | 7,384 |
| Total QUANTO € / \$ | | | | | | | | | 0.00 | 0 | 7,384 |
| R / ¥EN On 19/03/2018 Foreign Exchange Future | | | 9.19020 | 0.10828 | 9.07760 | | | 0.0000 | 0.00 | 0 | 0 |
| R / ¥EN On 18/06/2018 Foreign Exchange Future | | | 9.02040 | 0.10828 | 8.90920 | | | 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 / ¥EN | On | 17/09/2018 | Foreign Exchange Future | | | 8.85490 | 0.10828 | 8.74490 | | | 0.0000 | 0.00 | 0 | 0 |
| Total R / ¥EN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| R / ¥EN | On | 19/03/2018 | Foreign Exchange Option | 8.93 | Call | | 0.10828 | 2,476.16300 | 3,218.106 | 16.48 | 0.7501 | 0.00 | 0 | 0 |
| R / ¥EN | On | 19/03/2018 | Foreign Exchange Option | 8.93 | Put | | 0.10828 | 1,000.16300 | 616.106 | 16.48 | 0.2499 | 0.00 | 0 | 0 |
| R / ¥EN | On | 19/03/2018 | Foreign Exchange Option | 8.94 | Call | | 0.10828 | 2,413.40370 | 3,144.929 | 16.48 | 0.7420 | 0.00 | 0 | 0 |
| R / ¥EN | On | 19/03/2018 | Foreign Exchange Option | 8.94 | Put | | 0.10828 | 1,037.40370 | 642.929 | 16.48 | 0.2580 | 0.00 | 0 | 0 |
| R / ¥EN | On | 19/03/2018 | Foreign Exchange Option | 8.92 | Call | | 0.10828 | 2,539.85020 | 3,292.115 | 16.48 | 0.7582 | 0.00 | 0 | 0 |
| R / ¥EN | On | 19/03/2018 | Foreign Exchange Option | 8.92 | Put | | 0.10828 | 963.85020 | 590.115 | 16.48 | 0.2418 | 0.00 | 0 | 0 |
| R / ¥EN | On | 19/03/2018 | Foreign Exchange Option | 9.07 | Put | | 0.10828 | 1,573.36350 | 1,072.350 | 16.48 | 0.3740 | 0.00 | 0 | 0 |
| R / ¥EN | On | 19/03/2018 | Foreign Exchange Option | 9.07 | Call | | 0.10828 | 1,649.36350 | 2,274.350 | 16.48 | 0.6260 | 0.00 | 0 | 11,700 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.66 | Call | | 0.10828 | 4,788.99950 | 5,536.874 | 17.23 | 0.6797 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.66 | Put | | 0.10828 | 2,296.99950 | 1,932.874 | 17.23 | 0.3203 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.89 | Call | | 0.10828 | 3,519.98740 | 4,174.496 | 17.23 | 0.5785 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.89 | Put | | 0.10828 | 3,327.98740 | 2,870.496 | 17.23 | 0.4215 | 0.00 | 0 | 1,200 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.67 | Call | | 0.10828 | 4,729.59510 | 5,472.694 | 17.23 | 0.6754 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.67 | Put | | 0.10828 | 2,337.59510 | 1,968.694 | 17.23 | 0.3246 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.68 | Call | | 0.10828 | 4,670.65230 | 5,408.956 | 17.23 | 0.6712 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.68 | Put | | 0.10828 | 2,378.65230 | 2,004.956 | 17.23 | 0.3288 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.62 | Call | | 0.10828 | 5,188.93300 | 5,868.661 | 17.49 | 0.6063 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.62 | Put | | 0.10828 | 3,939.93300 | 3,519.660 | 17.49 | 0.3937 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.60 | Call | | 0.10828 | 5,293.16280 | 5,980.300 | 17.49 | 0.6130 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.60 | Put | | 0.10828 | 3,844.16280 | 3,431.300 | 17.49 | 0.3870 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.61 | Call | | 0.10828 | 5,240.87130 | 5,924.307 | 17.49 | 0.6097 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.61 | Put | | 0.10828 | 3,891.87130 | 3,475.307 | 17.49 | 0.3903 | 0.00 | 0 | 0 |
| Total R / ¥EN Option | | | | | | | | | | | | 0.00 | 0 | 12,900 |
| Total R / ¥EN | | | | | | | | | | | | 0.00 | 0 | 12,900 |
| RAIN | On | 19/03/2018 | Foreign Exchange Future | | | 21,549.88000 | | 21,773.99000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Future | | | 8.85180 | | 8.94540 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Future | | | 8.97950 | | 9.07630 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Future | | | 9.10480 | | 9.20520 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Future | | | 9.79080 | | 9.90740 | | | 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 | | | 2.15770 | 1.232 | 18.37 | 0.0086 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.96 | Put | | | 1,016.75770 | 1,109.432 | 18.37 | 0.9914 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.97 | Call | | | 2.08890 | 1.196 | 18.44 | 0.0084 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.97 | Put | | | 1,026.68890 | 1,119.396 | 18.44 | 0.9916 | 0.00 | 0 | 0 |
| SGD / R | On | 19/03/2018 | Foreign Exchange Option | 9.95 | Call | | | 2.22910 | 1.270 | 18.30 | 0.0089 | 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 Option | 9.95 | Put | | | 1,006.82910 | 1,099.469 | 18.30 | 0.9911 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.10 | Call | | | 45.83380 | 31.852 | 15.14 | 0.0920 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.10 | Put | | | 1,069.53380 | 1,152.352 | 15.14 | 0.9080 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.11 | Call | | | 44.95270 | 31.173 | 15.16 | 0.0903 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.11 | Put | | | 1,078.65270 | 1,161.673 | 15.16 | 0.9097 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.09 | Call | | | 46.73260 | 32.544 | 15.13 | 0.0937 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.09 | Put | | | 1,060.43260 | 1,143.044 | 15.13 | 0.9063 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.00 | Call | | | 141.78170 | 117.841 | 14.72 | 0.2153 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.00 | Put | | | 936.58170 | 1,013.041 | 14.72 | 0.7847 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.01 | Call | | | 140.16800 | 116.356 | 14.74 | 0.2130 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.01 | Put | | | 944.96800 | 1,021.556 | 14.74 | 0.7870 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 9.99 | Call | | | 143.41570 | 119.240 | 14.70 | 0.2175 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 9.99 | Put | | | 928.21570 | 1,004.440 | 14.70 | 0.7825 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Call | | | 591.45370 | 534.242 | 13.94 | 0.4815 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Put | | | 674.05370 | 733.442 | 13.94 | 0.5185 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Call | | | 587.65560 | 530.736 | 13.96 | 0.4791 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Put | | | 680.25560 | 739.936 | 13.96 | 0.5209 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Call | | | 583.88700 | 527.258 | 13.97 | 0.4767 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Put | | | 686.48700 | 746.458 | 13.97 | 0.5233 | 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 | | | 3.06270 | | 3.08530 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Future | | | 3.02220 | | 3.04310 | | | 0.0000 | 0.00 | 0 | 4,540 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.97680 | | 3.00040 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.95530 | | 2.97270 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 4,540 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.52 | Call | | | 0.32650 | 0.100 | 18.25 | 0.0023 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.52 | Put | | | 435.02650 | 457.400 | 18.25 | 0.9977 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.53 | Call | | | 0.29780 | 0.089 | 18.38 | 0.0021 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.53 | Put | | | 444.99780 | 467.389 | 18.38 | 0.9979 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.51 | Call | | | 0.35840 | 0.113 | 18.12 | 0.0026 | 0.00 | 0 | 0 |
| TRY / R | On | 19/03/2018 | Foreign Exchange Option | 3.51 | Put | | | 425.05840 | 447.413 | 18.12 | 0.9974 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Call | | | 2.98370 | 2.396 | 16.60 | 0.0233 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Put | | | 619.88370 | 640.196 | 16.60 | 0.9767 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Call | | | 2.92480 | 2.358 | 16.75 | 0.0228 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Put | | | 629.82480 | 650.158 | 16.75 | 0.9772 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Call | | | 3.04550 | 2.434 | 16.44 | 0.0238 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Put | | | 609.94550 | 630.234 | 16.44 | 0.9762 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Call | | | 25.01960 | 19.959 | 13.80 | 0.1335 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Put | | | 384.61960 | 403.159 | 13.80 | 0.8665 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Call | | | 23.93070 | 19.048 | 13.84 | 0.1282 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Put | | | 393.53070 | 412.248 | 13.84 | 0.8718 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Call | | | 26.15700 | 20.913 | 13.77 | 0.1390 | 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 | 17/09/2018 | Foreign Exchange Option | 3.35 | Put | | | 375.75700 | 394.113 | 13.77 | 0.8610 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Call | | | 51.93740 | 47.283 | 15.48 | 0.1802 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Put | | | 609.23740 | 621.983 | 15.48 | 0.8198 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Call | | | 50.79640 | 46.219 | 15.51 | 0.1767 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Put | | | 618.09640 | 630.919 | 15.51 | 0.8233 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Call | | | 53.10760 | 48.373 | 15.45 | 0.1839 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Put | | | 600.40760 | 613.073 | 15.45 | 0.8161 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 4,540 |
| ZMW / R | On | 19/03/2018 | Foreign Exchange Future | | | 1.17960 | | 1.17880 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.16280 | | 1.16230 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.14470 | | 1.14430 | | | 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 | | | | | | | | | | | | 3 688 668 246.90 | 302,340 | 1,582,259 |
| Total Options | | | | | | | | | | | | 101 602 840.80 | 217,000 | 4,063,614 |
| Grand Total: | | | | | | | | | | | | 3,790,271,087.70 | 519,340 | 5,645,873 |