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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/04/2018

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|------------------|------------------|---------------|
| \$ / R On 06/04/2018 Foreign Exchange Future | | | 12.01550 | | 11.98420 | | | 0.0000 | 1,925,483,875.00 | 160,250 | 0 |
| \$ / R On 10/04/2018 Foreign Exchange Future | | | 12.05460 | | 11.98080 | | | 0.0000 | 0.00 | 0 | 10,000 |
| \$ / R On 16/04/2018 Foreign Exchange Future | | | 12.06300 | | 11.99090 | | | 0.0000 | 0.00 | 0 | 192 |
| \$ / R On 17/04/2018 Foreign Exchange Future | | | 12.06470 | | 11.99250 | | | 0.0000 | 0.00 | 0 | 1,551 |
| \$ / R On 20/04/2018 Foreign Exchange Future | | | 12.06970 | | 12.05260 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 24/04/2018 Foreign Exchange Future | | | 12.07650 | | 12.00430 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 25/04/2018 Foreign Exchange Future | | | 12.07810 | | 12.00600 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 26/04/2018 Foreign Exchange Future | | | 12.07980 | | 12.00770 | | | 0.0000 | 0.00 | 0 | 1,846 |
| \$ / R On 30/04/2018 Foreign Exchange Future | | | 12.08660 | | 12.01440 | | | 0.0000 | 0.00 | 0 | 396 |
| \$ / R On 02/05/2018 Foreign Exchange Future | | | 12.08990 | | 12.01780 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 07/05/2018 Foreign Exchange Future | | | 12.09840 | | 12.02620 | | | 0.0000 | 2,419,680,000.00 | 200,000 | 100,000 |
| \$ / R On 09/05/2018 Foreign Exchange Future | | | 12.10180 | | 12.02950 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 11/05/2018 Foreign Exchange Future | | | 12.10510 | | 12.03280 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 14/05/2018 Foreign Exchange Future | | | 12.11000 | | 12.03770 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 15/05/2018 Foreign Exchange Future | | | 12.11170 | | 12.03930 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 18/05/2018 Foreign Exchange Future | | | 12.11660 | | 12.04420 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 31/05/2018 Foreign Exchange Future | | | 12.13800 | | 12.06540 | | | 0.0000 | 0.00 | 0 | 181 |
| \$ / R On 08/06/2018 Foreign Exchange Future | | | 12.15120 | | 12.18290 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 18/06/2018 Foreign Exchange Future | | | 12.16690 | | 12.09400 | | | 0.0000 | 1,215,582,812.10 | 99,909 | 908,659 |
| \$ / R On 29/06/2018 Foreign Exchange Future | | | 12.18400 | | 12.11060 | | | 0.0000 | 0.00 | 0 | 1,790 |
| \$ / R On 02/07/2018 Foreign Exchange Future | | | 12.18860 | | 12.11520 | | | 0.0000 | 0.00 | 0 | 100 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R | On | 06/07/2018 | Foreign Exchange Future | | | 12.19480 | | 12.12130 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Future | | | 12.21660 | | 12.14280 | | | 0.0000 | 0.00 | 0 | 1,800 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Future | | | 12.22280 | | 12.14900 | | | 0.0000 | 0.00 | 0 | 500 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Future | | | 12.22440 | | 12.15050 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 27/07/2018 | Foreign Exchange Future | | | 12.22750 | | 12.15360 | | | 0.0000 | 0.00 | 0 | 1,345 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Future | | | 12.23380 | | 12.15980 | | | 0.0000 | 0.00 | 0 | 1,303 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Future | | | 12.24470 | | 12.17060 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Future | | | 12.25410 | | 12.17990 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Future | | | 12.28220 | | 12.20760 | | | 0.0000 | 0.00 | 0 | 1,666 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 12.30870 | | 12.23390 | | | 0.0000 | 8,259,137.70 | 671 | 50,977 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Future | | | 12.32590 | | 12.25090 | | | 0.0000 | 0.00 | 0 | 1,295 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Future | | | 12.36800 | | 12.29250 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Future | | | 12.37420 | | 12.29870 | | | 0.0000 | 0.00 | 0 | 225 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Future | | | 12.37730 | | 12.30180 | | | 0.0000 | 0.00 | 0 | 430 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Future | | | 12.38510 | | 12.30950 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Future | | | 12.39760 | | 12.32180 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Future | | | 12.40220 | | 12.32640 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Future | | | 12.42400 | | 12.34800 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Future | | | 12.44120 | | 12.36490 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 12.44580 | | 12.36960 | | | 0.0000 | 9,458,808.00 | 760 | 21,134 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Future | | | 12.47230 | | 12.39580 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Future | | | 12.53950 | | 12.46250 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 12.58960 | | 12.51240 | | | 0.0000 | 0.00 | 0 | 2,515 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Future | | | 12.60330 | | 12.52600 | | | 0.0000 | 0.00 | 0 | 4,414 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 12.72260 | | 12.64720 | | | 0.0000 | 0.00 | 0 | 3,087 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 12.99730 | | 12.92740 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Future | | | 13.29350 | | 13.22410 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Future | | | 13.37970 | | 13.30680 | | | 0.0000 | 0.00 | 0 | 84,000 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Future | | | 13.46970 | | 13.39310 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 5,578,464,632.80 | 461,590 | 1,199,896 |
| \$ / R | On | 06/04/2018 | Foreign Exchange Option | 11.85 | Put | | | 6.50130 | 0.000 | 7.57 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/04/2018 | Foreign Exchange Option | 11.85 | Call | | | 140.70130 | 165.500 | 7.57 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/04/2018 | Foreign Exchange Option | 11.61 | Put | | | 0.19110 | 0.000 | 7.57 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/04/2018 | Foreign Exchange Option | 11.61 | Call | | | 374.39110 | 405.500 | 7.57 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/04/2018 | Foreign Exchange Option | 12.00 | Put | | | 46.03650 | 0.000 | 7.57 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/04/2018 | Foreign Exchange Option | 12.00 | Call | | | 30.23650 | 15.500 | 7.57 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/04/2018 | Foreign Exchange Option | 12.05 | Put | | | 81.64370 | 34.500 | 7.57 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/04/2018 | Foreign Exchange Option | 12.05 | Call | | | 15.84370 | 0.000 | 7.57 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 10/04/2018 | Foreign Exchange Option | 11.65 | Put | | | 4.37440 | 0.546 | 13.89 | 0.0092 | 0.00 | 0 | 0 |
| \$ / R | On | 10/04/2018 | Foreign Exchange Option | 11.65 | Call | | | 335.17440 | 405.147 | 13.89 | 0.9908 | 0.00 | 0 | 20,000 |
| \$ / R | On | 16/04/2018 | Foreign Exchange Option | 12.21 | Put | | | 252.41220 | 190.633 | 12.54 | 0.7167 | 0.00 | 0 | 0 |
| \$ / R | On | 16/04/2018 | Foreign Exchange Option | 12.21 | Call | | | 33.31220 | 43.633 | 12.54 | 0.2833 | 0.00 | 0 | 0 |
| \$ / R | On | 17/04/2018 | Foreign Exchange Option | 11.90 | Put | | | 67.21130 | 41.968 | 12.57 | 0.2608 | 0.00 | 0 | 0 |
| \$ / R | On | 17/04/2018 | Foreign Exchange Option | 11.90 | Call | | | 159.71130 | 206.668 | 12.57 | 0.7392 | 0.00 | 0 | 0 |
| \$ / R | On | 20/04/2018 | Foreign Exchange Option | 12.03 | Put | | | 0.00000 | 94.855 | 12.07 | 0.4399 | 1,897,106.00 | 20,000 | 20,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 20/04/2018 | Foreign Exchange Option | 12.03 | Call | | | 0.00000 | 134.555 | 12.07 | 0.5601 | 0.00 | 0 | 0 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Option | 14.29 | Put | | | 2,285.75360 | 2,213.550 | 22.10 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Option | 14.29 | Call | | | 0.05360 | 0.050 | 22.10 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Put | | | 2,994.10180 | 2,921.989 | 28.28 | 0.9996 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Call | | | 0.10180 | 0.089 | 28.28 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Put | | | 3,804.08690 | 3,732.082 | 36.41 | 0.9993 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Call | | | 0.08690 | 0.182 | 36.41 | 0.0007 | 0.00 | 0 | 2,000 |
| \$ / R | On | 26/04/2018 | Foreign Exchange Option | 12.11 | Put | | | 202.41350 | 154.357 | 12.28 | 0.5289 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2018 | Foreign Exchange Option | 12.11 | Call | | | 100.11350 | 124.157 | 12.28 | 0.4711 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 12.10 | Put | | | 203.22340 | 156.742 | 12.12 | 0.5080 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 12.10 | Call | | | 117.62340 | 143.342 | 12.12 | 0.4920 | 0.00 | 0 | 400 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.70 | Call | | | 353.74110 | 411.918 | 11.70 | 0.8639 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.70 | Put | | | 39.34110 | 25.318 | 11.70 | 0.1361 | 0.00 | 0 | 400 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.91 | Put | | | 103.38230 | 74.679 | 11.92 | 0.3097 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.91 | Call | | | 207.78230 | 251.279 | 11.92 | 0.6903 | 0.00 | 0 | 100 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.78 | Call | | | 293.16560 | 346.260 | 11.79 | 0.8065 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.78 | Put | | | 58.76560 | 39.660 | 11.79 | 0.1935 | 0.00 | 0 | 100 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.76 | Call | | | 307.77260 | 362.210 | 11.77 | 0.8220 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.76 | Put | | | 53.37260 | 35.610 | 11.77 | 0.1780 | 0.00 | 0 | 202 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.87 | Put | | | 87.82580 | 62.202 | 11.88 | 0.2713 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.87 | Call | | | 232.22580 | 278.802 | 11.88 | 0.7287 | 0.00 | 0 | 202 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.23 | Put | | | 3,215.68720 | 3,143.494 | 26.82 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.23 | Call | | | 0.08720 | 0.094 | 26.82 | 0.0004 | 0.00 | 0 | 500 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.85 | Call | | | 245.06820 | 293.149 | 11.86 | 0.7470 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.85 | Put | | | 80.66820 | 56.549 | 11.86 | 0.2530 | 0.00 | 0 | 288 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.94 | Put | | | 116.15120 | 85.097 | 11.95 | 0.3396 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.94 | Call | | | 190.55120 | 231.697 | 11.95 | 0.6604 | 0.00 | 0 | 288 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,786.13970 | 1,713.952 | 18.77 | 0.9968 | 0.00 | 0 | 1,000 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 13.80 | Call | | | 0.53970 | 0.552 | 18.77 | 0.0032 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.66 | Put | | | 3,645.65810 | 3,573.482 | 29.49 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.66 | Call | | | 0.05810 | 0.082 | 29.49 | 0.0004 | 0.00 | 0 | 500 |
| \$ / R | On | 02/05/2018 | Foreign Exchange Option | 11.50 | Call | | | 529.94740 | 596.596 | 11.14 | 0.9552 | 0.00 | 0 | 0 |
| \$ / R | On | 02/05/2018 | Foreign Exchange Option | 11.50 | Put | | | 12.14740 | 6.696 | 11.14 | 0.0448 | 0.00 | 0 | 2,000 |
| \$ / R | On | 02/05/2018 | Foreign Exchange Option | 11.80 | Put | | | 67.67700 | 46.353 | 11.67 | 0.2133 | 0.00 | 0 | 0 |
| \$ / R | On | 02/05/2018 | Foreign Exchange Option | 11.80 | Call | | | 285.47700 | 336.253 | 11.67 | 0.7867 | 0.00 | 0 | 2,000 |
| \$ / R | On | 02/05/2018 | Foreign Exchange Option | 12.50 | Put | | | 518.06320 | 453.473 | 13.61 | 0.8159 | 0.00 | 0 | 0 |
| \$ / R | On | 02/05/2018 | Foreign Exchange Option | 12.50 | Call | | | 35.86320 | 43.374 | 13.61 | 0.1841 | 0.00 | 0 | 2,000 |
| \$ / R | On | 07/05/2018 | Foreign Exchange Option | 12.00 | Put | | | 159.71110 | 123.408 | 12.00 | 0.4009 | 0.00 | 0 | 0 |
| \$ / R | On | 07/05/2018 | Foreign Exchange Option | 12.00 | Call | | | 185.91110 | 221.808 | 12.00 | 0.5991 | 0.00 | 0 | 100,000 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 13.86 | Call | | | 1.03270 | 1.169 | 17.67 | 0.0058 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 13.86 | Put | | | 1,831.53270 | 1,759.369 | 17.67 | 0.9942 | 0.00 | 0 | 1,880 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 15.63 | Put | | | 3,600.92000 | 3,528.582 | 27.98 | 0.9986 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 15.63 | Call | | | 0.42000 | 0.382 | 27.98 | 0.0014 | 0.00 | 0 | 1,880 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 12.74 | Put | | | 736.21820 | 669.100 | 14.39 | 0.8782 | 0.00 | 0 | 1,880 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 12.74 | Call | | | 25.71820 | 30.900 | 14.39 | 0.1218 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Put | | | 2,367.56790 | 2,295.292 | 19.18 | 0.9981 | 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 | 11/05/2018 | Foreign Exchange Option | 14.40 | Call | | | 0.36790 | 0.392 | 19.18 | 0.0019 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 15.76 | Put | | | 3,722.87820 | 3,650.711 | 28.27 | 0.9978 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 15.76 | Call | | | 0.57820 | 0.711 | 28.27 | 0.0022 | 0.00 | 0 | 11,000 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 14.50 | Put | | | 2,462.71930 | 2,390.390 | 19.02 | 0.9982 | 0.00 | 0 | 11,000 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 14.50 | Call | | | 0.41930 | 0.390 | 19.02 | 0.0018 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 12.75 | Call | | | 32.66630 | 38.602 | 14.36 | 0.1382 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 12.75 | Put | | | 744.96630 | 678.602 | 14.36 | 0.8618 | 0.00 | 0 | 11,000 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Put | | | 2,261.33250 | 2,188.990 | 18.41 | 0.9968 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Call | | | 0.63250 | 0.690 | 18.41 | 0.0032 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 12.20 | Put | | | 296.29330 | 247.190 | 12.61 | 0.5618 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 12.20 | Call | | | 135.59330 | 158.890 | 12.61 | 0.4382 | 0.00 | 0 | 1,000 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 10.90 | Call | | | 1,142.64700 | 1,214.374 | 14.65 | 0.9870 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 10.90 | Put | | | 3.34700 | 2.674 | 14.65 | 0.0130 | 0.00 | 0 | 1,000 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 11.70 | Call | | | 403.68910 | 458.325 | 11.82 | 0.8197 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 11.70 | Put | | | 64.38910 | 46.625 | 11.82 | 0.1803 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/05/2018 | Foreign Exchange Option | 12.00 | Put | | | 183.21810 | 147.495 | 12.28 | 0.4002 | 0.00 | 0 | 51,000 |
| \$ / R | On | 18/05/2018 | Foreign Exchange Option | 12.00 | Call | | | 227.41810 | 264.095 | 12.28 | 0.5998 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,740.78470 | 1,669.255 | 16.60 | 0.9749 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 13.80 | Call | | | 6.18470 | 7.255 | 16.60 | 0.0251 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.89 | Put | | | 3,825.41810 | 3,753.006 | 24.76 | 0.9971 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.89 | Call | | | 0.81810 | 1.006 | 24.76 | 0.0029 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.43 | Put | | | 3,365.93690 | 3,293.151 | 22.64 | 0.9964 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.43 | Call | | | 1.33690 | 1.151 | 22.64 | 0.0036 | 0.00 | 0 | 500 |
| \$ / R | On | 08/06/2018 | Foreign Exchange Option | 12.80 | Put | | | 0.00000 | 728.333 | 14.42 | 0.7990 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2018 | Foreign Exchange Option | 12.80 | Call | | | 0.00000 | 79.533 | 14.42 | 0.2010 | 138,865.32 | 1,746 | 1,746 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.14 | Put | | | 301.98310 | 260.751 | 12.64 | 0.4731 | 0.00 | 0 | 155,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.14 | Call | | | 255.98310 | 287.651 | 12.64 | 0.5269 | 0.00 | 0 | 8,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.20 | Call | | | 44.92610 | 50.456 | 15.38 | 0.1250 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.20 | Put | | | 1,150.92610 | 1,083.556 | 15.38 | 0.8750 | 0.00 | 0 | 372 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.22 | Put | | | 3,128.38840 | 3,055.369 | 19.86 | 0.9934 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.22 | Call | | | 2.38840 | 2.269 | 19.86 | 0.0066 | 0.00 | 0 | 372 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.24 | Put | | | 364.45150 | 318.712 | 12.89 | 0.5299 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.24 | Call | | | 218.45150 | 245.612 | 12.89 | 0.4701 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Put | | | 8,456.00000 | 8,383.100 | 22.55 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Call | | | 0.00000 | 0.000 | 22.55 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.00 | Put | | | 2,908.50910 | 2,835.494 | 18.84 | 0.9927 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.00 | Call | | | 2.50910 | 2.394 | 18.84 | 0.0073 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.90 | Call | | | 375.81200 | 419.959 | 12.37 | 0.6659 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.90 | Put | | | 181.81200 | 153.059 | 12.37 | 0.3341 | 0.00 | 0 | 9,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.15 | Call | | | 251.98520 | 282.882 | 12.65 | 0.5211 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.15 | Put | | | 307.98520 | 265.982 | 12.65 | 0.4789 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.20 | Call | | | 915.69960 | 984.450 | 12.14 | 0.9397 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.20 | Put | | | 21.69960 | 17.550 | 12.14 | 0.0603 | 0.00 | 0 | 2,550 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.77 | Call | | | 455.83490 | 505.929 | 12.22 | 0.7371 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.77 | Put | | | 131.83490 | 109.029 | 12.22 | 0.2629 | 0.00 | 0 | 76,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.75 | Call | | | 469.04180 | 520.017 | 12.20 | 0.7475 | 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 | 11.75 | Put | | | 125.04180 | 103.117 | 12.20 | 0.2525 | 0.00 | 0 | 60,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.35 | Put | | | 1,290.50350 | 1,222.507 | 15.76 | 0.9000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.35 | Call | | | 34.50350 | 39.407 | 15.76 | 0.1000 | 0.00 | 0 | 60,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.60 | Call | | | 575.40600 | 632.570 | 12.03 | 0.8197 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.60 | Put | | | 81.40600 | 65.670 | 12.03 | 0.1803 | 262,681.60 | 4,000 | 8,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.35 | Put | | | 36.68020 | 29.629 | 12.07 | 0.0943 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.35 | Call | | | 780.68020 | 846.529 | 12.07 | 0.9057 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.45 | Put | | | 50.65510 | 41.011 | 12.02 | 0.1237 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.45 | Call | | | 694.65510 | 757.911 | 12.02 | 0.8763 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.80 | Call | | | 436.47110 | 485.221 | 12.25 | 0.7211 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.80 | Put | | | 142.47110 | 118.321 | 12.25 | 0.2789 | 0.00 | 0 | 1,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.70 | Put | | | 109.08010 | 89.309 | 12.14 | 0.2272 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.70 | Call | | | 503.08010 | 556.209 | 12.14 | 0.7728 | 0.00 | 0 | 60 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.13 | Put | | | 296.03720 | 255.576 | 12.63 | 0.4673 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.13 | Call | | | 260.03720 | 292.476 | 12.63 | 0.5327 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Call | | | 0.03660 | 0.035 | 22.55 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Put | | | 5,606.03660 | 5,533.136 | 22.55 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Call | | | 0.03580 | 0.035 | 22.55 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Put | | | 5,616.03580 | 5,543.135 | 22.55 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Call | | | 0.03750 | 0.036 | 22.55 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Put | | | 5,596.03750 | 5,523.136 | 22.55 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Put | | | 4,286.63860 | 4,213.749 | 22.55 | 0.9981 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Call | | | 0.63860 | 0.649 | 22.55 | 0.0019 | 0.00 | 0 | 750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Put | | | 3,018.44350 | 2,945.426 | 19.35 | 0.9931 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Call | | | 2.44350 | 2.326 | 19.35 | 0.0069 | 0.00 | 0 | 760 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Call | | | 19.04010 | 21.824 | 16.04 | 0.0597 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Put | | | 1,565.04010 | 1,494.924 | 16.04 | 0.9403 | 0.00 | 0 | 70,530 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Call | | | 57.59140 | 64.783 | 15.01 | 0.1562 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Put | | | 1,013.59140 | 947.883 | 15.01 | 0.8438 | 0.00 | 0 | 1,250 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Call | | | 143.45790 | 161.556 | 13.59 | 0.3395 | 0.00 | 0 | 2,550 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Put | | | 549.45790 | 494.656 | 13.59 | 0.6605 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Call | | | 1,103.94100 | 1,175.039 | 12.24 | 0.9692 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Put | | | 9.94100 | 8.139 | 12.24 | 0.0308 | 0.00 | 0 | 60,750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Call | | | 62.59660 | 70.442 | 14.89 | 0.1682 | 0.00 | 0 | 15,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Put | | | 968.59660 | 903.542 | 14.89 | 0.8318 | 0.00 | 0 | 21,728 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Call | | | 321.19000 | 360.637 | 12.48 | 0.6085 | 0.00 | 0 | 3,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Put | | | 227.19000 | 193.737 | 12.48 | 0.3915 | 0.00 | 0 | 35,050 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Call | | | 66.92220 | 75.331 | 14.79 | 0.1783 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Put | | | 932.92220 | 868.431 | 14.79 | 0.8217 | 0.00 | 0 | 2,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Put | | | 3,048.42760 | 2,975.410 | 19.49 | 0.9931 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Call | | | 2.42760 | 2.310 | 19.49 | 0.0069 | 0.00 | 0 | 2,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.75 | Call | | | 95.16120 | 107.198 | 14.27 | 0.2414 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.75 | Put | | | 751.16120 | 690.298 | 14.27 | 0.7586 | 0.00 | 0 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | | 3,408.28720 | 3,335.264 | 21.16 | 0.9940 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | | 2.28720 | 2.164 | 21.16 | 0.0060 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Call | | | 16.79460 | 19.261 | 16.10 | 0.0535 | 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 | 13.70 | Put | | | 1,622.79460 | 1,552.361 | 16.10 | 0.9465 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.30 | Call | | | 38.13590 | 42.776 | 15.63 | 0.1077 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.30 | Put | | | 1,244.13590 | 1,175.876 | 15.63 | 0.8923 | 0.00 | 0 | 25,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.81 | Put | | | 2,718.65160 | 2,645.641 | 17.96 | 0.9920 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.81 | Call | | | 2.65160 | 2.541 | 17.96 | 0.0080 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.50 | Call | | | 653.06680 | 714.812 | 11.99 | 0.8594 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.50 | Put | | | 59.06680 | 47.912 | 11.99 | 0.1406 | 479,121.00 | 10,000 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.40 | Call | | | 168.81030 | 190.079 | 13.32 | 0.3864 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.40 | Put | | | 474.81030 | 423.179 | 13.32 | 0.6136 | 0.00 | 0 | 12,603 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.52 | Put | | | 4,426.47840 | 4,353.584 | 22.55 | 0.9986 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.52 | Call | | | 0.47840 | 0.484 | 22.55 | 0.0014 | 0.00 | 0 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.71 | Put | | | 2,618.74440 | 2,545.737 | 17.50 | 0.9915 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.71 | Call | | | 2.74440 | 2.637 | 17.50 | 0.0085 | 0.00 | 0 | 50 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.22 | Call | | | 43.47230 | 48.812 | 15.43 | 0.1214 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.22 | Put | | | 1,169.47230 | 1,101.912 | 15.43 | 0.8786 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.53 | Put | | | 3,438.27930 | 3,365.255 | 21.30 | 0.9940 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.53 | Call | | | 2.27930 | 2.156 | 21.30 | 0.0060 | 0.00 | 0 | 965 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.17 | Call | | | 47.20350 | 53.033 | 15.31 | 0.1307 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.17 | Put | | | 1,123.20350 | 1,056.133 | 15.31 | 0.8693 | 0.00 | 0 | 965 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.16 | Put | | | 4,066.99820 | 3,994.122 | 22.55 | 0.9971 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.16 | Call | | | 0.99820 | 1.022 | 22.55 | 0.0029 | 0.00 | 0 | 5,183 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.48 | Call | | | 26.50130 | 30.323 | 15.88 | 0.0797 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.48 | Put | | | 1,412.50130 | 1,343.423 | 15.88 | 0.9203 | 0.00 | 0 | 7,420 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.49 | Put | | | 4,396.50910 | 4,323.616 | 22.55 | 0.9985 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.49 | Call | | | 0.50910 | 0.516 | 22.55 | 0.0015 | 0.00 | 0 | 7,420 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.00 | Call | | | 8.87640 | 10.201 | 16.40 | 0.0302 | 0.00 | 0 | 30,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.00 | Put | | | 1,914.87640 | 1,843.301 | 16.40 | 0.9698 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.43 | Put | | | 3,338.30790 | 3,265.285 | 20.83 | 0.9939 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.43 | Call | | | 2.30790 | 2.186 | 20.83 | 0.0061 | 0.00 | 0 | 15,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.46 | Call | | | 27.60710 | 31.582 | 15.86 | 0.0825 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.46 | Put | | | 1,393.60710 | 1,324.681 | 15.86 | 0.9175 | 0.00 | 0 | 5,183 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.41 | Put | | | 4,316.60050 | 4,243.710 | 22.55 | 0.9982 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.41 | Call | | | 0.60050 | 0.610 | 22.55 | 0.0018 | 0.00 | 0 | 300 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.10 | Call | | | 7.15400 | 8.225 | 16.50 | 0.0249 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.10 | Put | | | 2,013.15400 | 1,941.325 | 16.50 | 0.9751 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.38 | Put | | | 5,286.07520 | 5,213.174 | 22.55 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.38 | Call | | | 0.07520 | 0.074 | 22.55 | 0.0002 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.00 | Put | | | 4,906.17300 | 4,833.272 | 22.55 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.00 | Call | | | 0.17300 | 0.172 | 22.55 | 0.0005 | 0.00 | 0 | 3,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.28 | Put | | | 5,186.09390 | 5,113.193 | 22.55 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.28 | Call | | | 0.09390 | 0.093 | 22.55 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.83 | Call | | | 12.76450 | 14.654 | 16.23 | 0.0419 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.83 | Put | | | 1,748.76450 | 1,677.754 | 16.23 | 0.9581 | 0.00 | 0 | 300 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Call | | | 15.11860 | 17.346 | 16.15 | 0.0487 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Put | | | 1,671.11860 | 1,600.446 | 16.15 | 0.9513 | 0.00 | 0 | 2,415 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.21 | Put | | | 5,116.10950 | 5,043.208 | 22.55 | 0.9996 | 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 | 17.21 | Call | | | 0.10950 | 0.108 | 22.55 | 0.0004 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.84 | Call | | | 12.49660 | 14.348 | 16.24 | 0.0411 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.84 | Put | | | 1,758.49660 | 1,687.448 | 16.24 | 0.9589 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.26 | Call | | | 211.57520 | 237.946 | 12.95 | 0.4591 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.26 | Put | | | 377.57520 | 331.046 | 12.95 | 0.5409 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.90 | Call | | | 10.99750 | 12.631 | 16.30 | 0.0367 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.90 | Put | | | 1,816.99750 | 1,745.731 | 16.30 | 0.9633 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.25 | Call | | | 214.98810 | 241.752 | 12.92 | 0.4646 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.25 | Put | | | 370.98810 | 324.852 | 12.92 | 0.5354 | 0.00 | 0 | 2,415 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.81 | Call | | | 13.31790 | 15.287 | 16.21 | 0.0435 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.81 | Put | | | 1,729.31790 | 1,658.387 | 16.21 | 0.9565 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.92 | Put | | | 4,826.20550 | 4,753.305 | 22.55 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.92 | Call | | | 0.20550 | 0.205 | 22.55 | 0.0006 | 0.00 | 0 | 2,415 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Call | | | 5.16470 | 5.941 | 16.64 | 0.0185 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Put | | | 2,161.16470 | 2,089.041 | 16.64 | 0.9815 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.50 | Call | | | 25.43650 | 29.113 | 15.90 | 0.0769 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.50 | Put | | | 1,431.43650 | 1,362.213 | 15.90 | 0.9231 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.80 | Call | | | 13.60270 | 15.613 | 16.20 | 0.0444 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,719.60270 | 1,648.713 | 16.20 | 0.9556 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.65 | Put | | | 4,556.36460 | 4,483.468 | 22.55 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.65 | Call | | | 0.36460 | 0.368 | 22.55 | 0.0011 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.12 | Call | | | 264.14810 | 297.363 | 12.62 | 0.5385 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.12 | Put | | | 290.14810 | 250.463 | 12.62 | 0.4615 | 0.00 | 0 | 372 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.79 | Put | | | 3,698.07100 | 3,625.202 | 22.50 | 0.9945 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.79 | Call | | | 2.07100 | 2.102 | 22.50 | 0.0055 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Put | | | 2,438.95000 | 2,366.317 | 16.92 | 0.9895 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Call | | | 2.95000 | 3.217 | 16.92 | 0.0105 | 0.00 | 0 | 7,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Call | | | 2.37510 | 2.256 | 20.00 | 0.0066 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Put | | | 3,158.37510 | 3,085.355 | 20.00 | 0.9934 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.30 | Call | | | 198.42120 | 223.255 | 13.05 | 0.4376 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.30 | Put | | | 404.42120 | 356.355 | 13.05 | 0.5624 | 0.00 | 0 | 24,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.30 | Put | | | 3,208.35420 | 3,135.334 | 20.23 | 0.9936 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.30 | Call | | | 2.35420 | 2.234 | 20.23 | 0.0064 | 0.00 | 0 | 24,500 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,711.08210 | 1,640.971 | 16.44 | 0.9381 | 0.00 | 0 | 1,000 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 13.80 | Call | | | 21.68210 | 24.971 | 16.44 | 0.0619 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 16.10 | Put | | | 3,990.50240 | 3,917.140 | 20.89 | 0.9968 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 16.10 | Call | | | 1.10240 | 1.140 | 20.89 | 0.0032 | 0.00 | 0 | 500 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 15.62 | Put | | | 3,511.80530 | 3,438.261 | 20.27 | 0.9939 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 15.62 | Call | | | 2.40530 | 2.261 | 20.27 | 0.0061 | 0.00 | 0 | 500 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Put | | | 1,882.50590 | 1,811.699 | 16.70 | 0.9497 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Call | | | 17.70590 | 20.299 | 16.70 | 0.0503 | 0.00 | 0 | 0 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 13.73 | Put | | | 1,639.35940 | 1,569.921 | 16.38 | 0.9206 | 0.00 | 0 | 0 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 13.73 | Call | | | 30.65940 | 34.721 | 16.38 | 0.0794 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 13.60 | Put | | | 1,516.16600 | 1,447.569 | 16.16 | 0.9051 | 0.00 | 0 | 0 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 13.60 | Call | | | 37.46600 | 42.369 | 16.16 | 0.0949 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 12.07 | Call | | | 335.44490 | 374.618 | 12.76 | 0.5767 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 12.07 | Put | | | 284.14490 | 249.818 | 12.76 | 0.4233 | 0.00 | 0 | 2,000 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,697.03010 | 1,627.707 | 16.50 | 0.9087 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 39.83010 | 44.307 | 16.50 | 0.0913 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.94 | Put | | | 3,792.97330 | 3,719.134 | 18.54 | 0.9949 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.94 | Call | | | 1.97330 | 1.934 | 18.54 | 0.0051 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.19 | Put | | | 2,067.07110 | 1,996.276 | 17.14 | 0.9390 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.19 | Call | | | 26.07110 | 29.076 | 17.14 | 0.0610 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.72 | Put | | | 3,573.89940 | 3,500.066 | 18.47 | 0.9927 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.72 | Call | | | 2.89940 | 2.866 | 18.47 | 0.0073 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.45 | Call | | | 18.78820 | 21.063 | 17.59 | 0.0452 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.45 | Put | | | 2,319.78820 | 2,248.263 | 17.59 | 0.9548 | 0.00 | 0 | 1,500 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Put | | | 2,163.18380 | 2,092.014 | 17.32 | 0.9446 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Call | | | 23.68380 | 26.414 | 17.32 | 0.0554 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2018 | Foreign Exchange Option | 12.06 | Put | | | 303.64980 | 268.786 | 12.90 | 0.4095 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2018 | Foreign Exchange Option | 12.06 | Call | | | 397.24980 | 436.286 | 12.90 | 0.5905 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,690.08710 | 1,621.200 | 16.46 | 0.8948 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 49.88710 | 55.000 | 16.46 | 0.1052 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 16.32 | Put | | | 4,161.26800 | 4,087.409 | 18.42 | 0.9968 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 16.32 | Call | | | 1.06800 | 1.209 | 18.42 | 0.0032 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 15.82 | Put | | | 3,662.95860 | 3,589.245 | 18.37 | 0.9925 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 15.82 | Call | | | 2.75860 | 3.044 | 18.37 | 0.0075 | 0.00 | 0 | 500 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 16.18 | Call | | | 1.57670 | 1.786 | 18.06 | 0.0046 | 0.00 | 0 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 12.32 | Put | | | 464.30020 | 418.345 | 13.35 | 0.5161 | 0.00 | 0 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 12.32 | Call | | | 314.90020 | 343.045 | 13.35 | 0.4839 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 13.86 | Call | | | 52.80710 | 57.811 | 16.52 | 0.1067 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 13.86 | Put | | | 1,742.20710 | 1,673.110 | 16.52 | 0.8933 | 0.00 | 0 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 16.18 | Put | | | 4,010.97670 | 3,937.085 | 18.06 | 0.9954 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Put | | | 2,465.13710 | 2,393.180 | 17.71 | 0.9478 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Call | | | 25.03710 | 27.281 | 17.71 | 0.0522 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,673.61500 | 1,605.536 | 16.31 | 0.8586 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Call | | | 81.21500 | 87.736 | 16.31 | 0.1414 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Put | | | 4,363.60760 | 4,289.153 | 17.11 | 0.9966 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Call | | | 1.20760 | 1.353 | 17.11 | 0.0034 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Put | | | 3,845.44440 | 3,771.203 | 17.11 | 0.9920 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Call | | | 3.04440 | 3.404 | 17.11 | 0.0080 | 0.00 | 0 | 500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Call | | | 244.77260 | 261.963 | 14.44 | 0.3459 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Put | | | 860.87260 | 803.264 | 14.44 | 0.6541 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Call | | | 1,276.41850 | 1,343.665 | 12.04 | 0.9241 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Put | | | 42.51850 | 34.966 | 12.04 | 0.0759 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Put | | | 2,931.05180 | 2,860.207 | 18.00 | 0.9511 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Call | | | 24.95180 | 28.907 | 18.00 | 0.0489 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Call | | | 341.41370 | 366.425 | 13.74 | 0.4517 | 549,637.05 | 1,500 | 1,600 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Put | | | 607.51370 | 557.725 | 13.74 | 0.5483 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Put | | | 3,913.10270 | 3,841.526 | 18.87 | 0.9812 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Call | | | 7.00270 | 10.226 | 18.87 | 0.0188 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Put | | | 3,745.02200 | 3,673.984 | 18.84 | 0.9772 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Call | | | 8.92200 | 12.684 | 18.84 | 0.0228 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Put | | | 3,814.17870 | 3,742.985 | 18.87 | 0.9788 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Call | | | 8.07870 | 11.685 | 18.87 | 0.0212 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Call | | | 220.39760 | 235.803 | 14.65 | 0.3171 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Put | | | 946.49760 | 887.103 | 14.65 | 0.6829 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Put | | | 1,530.92210 | 1,464.188 | 15.96 | 0.8195 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Call | | | 114.82210 | 122.888 | 15.96 | 0.1805 | 0.00 | 0 | 1,464 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Call | | | 106.13510 | 113.566 | 16.08 | 0.1685 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Put | | | 1,602.23510 | 1,534.866 | 16.08 | 0.8315 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Call | | | 307.43730 | 329.757 | 13.96 | 0.4162 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Put | | | 683.53730 | 631.057 | 13.96 | 0.5838 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Call | | | 151.40880 | 161.634 | 15.44 | 0.2296 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Put | | | 1,277.50880 | 1,212.934 | 15.44 | 0.7704 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Put | | | 3,853.73090 | 3,782.380 | 18.87 | 0.9798 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Call | | | 7.63090 | 11.080 | 18.87 | 0.0202 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Call | | | 295.94500 | 317.340 | 14.04 | 0.4038 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Put | | | 712.04500 | 658.640 | 14.04 | 0.5962 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.25 | Call | | | 167.67950 | 179.130 | 15.22 | 0.2510 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.25 | Put | | | 1,183.77950 | 1,120.430 | 15.22 | 0.7490 | 0.00 | 0 | 73,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.29 | Put | | | 4,061.73800 | 3,989.654 | 18.87 | 0.9843 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.29 | Call | | | 5.63800 | 8.354 | 18.87 | 0.0157 | 0.00 | 0 | 73,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Put | | | 4,787.98950 | 4,714.314 | 18.87 | 0.9938 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Call | | | 1.88950 | 3.014 | 18.87 | 0.0062 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.00 | Call | | | 551.33530 | 592.277 | 12.93 | 0.6317 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.00 | Put | | | 317.43530 | 283.577 | 12.93 | 0.3683 | 0.00 | 0 | 13,250 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.30 | Put | | | 1,226.15770 | 1,162.234 | 15.32 | 0.7590 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.30 | Call | | | 160.05770 | 170.934 | 15.32 | 0.2410 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.75 | Call | | | 694.42290 | 743.647 | 12.58 | 0.7235 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.75 | Put | | | 210.52290 | 184.947 | 12.58 | 0.2765 | 0.00 | 0 | 73,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.30 | Call | | | 412.93850 | 443.384 | 13.35 | 0.5210 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.30 | Put | | | 479.03850 | 434.684 | 13.35 | 0.4790 | 0.00 | 0 | 100 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.50 | Call | | | 865.26340 | 922.224 | 12.33 | 0.8061 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.50 | Put | | | 131.36340 | 113.524 | 12.33 | 0.1939 | 0.00 | 0 | 45,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.85 | Call | | | 634.14120 | 680.068 | 12.72 | 0.6873 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.85 | Put | | | 250.24120 | 221.368 | 12.72 | 0.3127 | 0.00 | 0 | 48,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Put | | | 0.00000 | 1,333.326 | 15.71 | 0.7952 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Call | | | 0.00000 | 142.026 | 15.71 | 0.2048 | 710,129.00 | 5,000 | 3,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.70 | Call | | | 726.09540 | 776.941 | 12.51 | 0.7412 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.70 | Put | | | 192.19540 | 168.241 | 12.51 | 0.2588 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.60 | Call | | | 793.34530 | 847.756 | 12.42 | 0.7746 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.60 | Put | | | 159.44530 | 139.056 | 12.42 | 0.2254 | 0.00 | 0 | 2,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Call | | | 35.38310 | 38.872 | 17.70 | 0.0640 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Put | | | 2,651.48310 | 2,580.172 | 17.70 | 0.9360 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.48 | Call | | | 880.08420 | 937.540 | 12.31 | 0.8122 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.48 | Put | | | 126.18420 | 108.840 | 12.31 | 0.1878 | 0.00 | 0 | 5,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.77 | Put | | | 800.14050 | 744.130 | 14.28 | 0.6318 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.77 | Call | | | 264.04050 | 282.830 | 14.28 | 0.3682 | 0.00 | 0 | 5,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Call | | | 34.96290 | 38.475 | 17.71 | 0.0634 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Put | | | 2,661.06290 | 2,589.775 | 17.71 | 0.9366 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Call | | | 34.54750 | 38.082 | 17.72 | 0.0628 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Put | | | 2,670.64750 | 2,599.382 | 17.72 | 0.9372 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,660.65160 | 1,593.171 | 16.15 | 0.8300 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Call | | | 111.55160 | 119.071 | 16.15 | 0.1700 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Put | | | 4,554.12790 | 4,480.253 | 19.10 | 0.9886 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Call | | | 5.02790 | 6.153 | 19.10 | 0.0114 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Put | | | 4,009.44680 | 3,936.527 | 19.10 | 0.9785 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Call | | | 10.34680 | 12.427 | 19.10 | 0.0215 | 0.00 | 0 | 500 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Put | | | 2,278.16080 | 2,207.312 | 17.01 | 0.8826 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Call | | | 80.66080 | 85.312 | 17.01 | 0.1174 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Put | | | 2,815.40400 | 2,743.197 | 17.81 | 0.9195 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Call | | | 54.10400 | 57.397 | 17.81 | 0.0805 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,648.75390 | 1,582.417 | 16.06 | 0.7986 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Call | | | 150.55390 | 159.717 | 16.06 | 0.2014 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Put | | | 4,728.00090 | 4,653.418 | 19.30 | 0.9827 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Call | | | 9.80090 | 10.718 | 19.30 | 0.0173 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Put | | | 4,186.14330 | 4,112.259 | 19.30 | 0.9705 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Call | | | 17.94330 | 19.559 | 19.30 | 0.0295 | 0.00 | 0 | 500 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Call | | | 148.85590 | 157.804 | 16.12 | 0.1971 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Put | | | 1,699.35590 | 1,632.704 | 16.12 | 0.8029 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Put | | | 4,514.13670 | 4,439.728 | 19.30 | 0.9772 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Call | | | 13.63670 | 14.828 | 19.30 | 0.0228 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Put | | | 304.61600 | 273.108 | 12.89 | 0.3246 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Call | | | 714.11600 | 758.208 | 12.89 | 0.6754 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Put | | | 2,611.95370 | 2,539.349 | 17.40 | 0.8981 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Call | | | 73.75370 | 76.949 | 17.40 | 0.1019 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 11.67 | Put | | | 221.34040 | 197.893 | 12.70 | 0.2542 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 11.67 | Call | | | 877.74040 | 930.093 | 12.70 | 0.7458 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 10.83 | Call | | | 1,546.95540 | 1,617.240 | 12.64 | 0.9219 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 10.83 | Put | | | 50.55540 | 45.040 | 12.64 | 0.0781 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 13.22 | Put | | | 1,158.59550 | 1,097.994 | 15.07 | 0.6850 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 13.22 | Call | | | 264.99550 | 280.194 | 15.07 | 0.3150 | 0.00 | 0 | 51,000 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,639.78760 | 1,574.515 | 16.00 | 0.7729 | 0.00 | 0 | 1,000 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Call | | | 187.78760 | 198.515 | 16.00 | 0.2271 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Put | | | 4,974.74320 | 4,899.733 | 19.32 | 0.9797 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Call | | | 12.74320 | 13.733 | 19.32 | 0.0203 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Put | | | 4,375.27650 | 4,301.035 | 19.32 | 0.9655 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Call | | | 23.27650 | 25.035 | 19.32 | 0.0345 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Put | | | 3,383.80740 | 3,308.958 | 18.52 | 0.9251 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Call | | | 58.70740 | 60.158 | 18.52 | 0.0749 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Put | | | 1,510.05140 | 1,446.115 | 15.77 | 0.7411 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Call | | | 224.95140 | 237.315 | 15.77 | 0.2589 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 1,142.90740 | 1,083.677 | 15.00 | 0.6591 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 312.50740 | 329.477 | 15.00 | 0.3409 | 0.00 | 0 | 7,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.50 | Put | | | 645.95370 | 599.609 | 13.84 | 0.4921 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.50 | Call | | | 515.55370 | 545.409 | 13.84 | 0.5079 | 0.00 | 0 | 150 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 85.38420 | 88.301 | 17.58 | 0.1073 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Put | | | 2,795.78420 | 2,722.501 | 17.58 | 0.8927 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,635.78640 | 1,571.336 | 15.98 | 0.7616 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 205.38640 | 217.136 | 15.98 | 0.2384 | 0.00 | 0 | 2,764 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Call | | | 369.79920 | 390.785 | 14.59 | 0.3923 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Put | | | 960.19920 | 904.985 | 14.59 | 0.6077 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.00 | Put | | | 989.89570 | 933.870 | 14.66 | 0.6167 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.00 | Call | | | 359.49570 | 379.670 | 14.66 | 0.3833 | 0.00 | 0 | 6,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.89 | Put | | | 2,616.00120 | 2,543.781 | 17.31 | 0.8799 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.89 | Call | | | 95.60120 | 99.581 | 17.31 | 0.1201 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Call | | | 84.88570 | 87.770 | 17.60 | 0.1067 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Put | | | 2,805.28570 | 2,731.970 | 17.60 | 0.8933 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.64 | Call | | | 956.42440 | 1,010.134 | 12.76 | 0.7531 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.64 | Put | | | 226.82440 | 204.334 | 12.76 | 0.2469 | 0.00 | 0 | 2,764 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Call | | | 85.88460 | 88.834 | 17.57 | 0.1079 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Put | | | 2,786.28460 | 2,713.034 | 17.57 | 0.8921 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Put | | | 4,887.33590 | 4,812.543 | 19.31 | 0.9744 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Call | | | 16.93590 | 18.343 | 19.31 | 0.0256 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.95 | Put | | | 3,633.62540 | 3,558.396 | 18.93 | 0.9330 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.95 | Call | | | 53.22540 | 54.196 | 18.93 | 0.0670 | 0.00 | 0 | 2,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,631.05610 | 1,566.719 | 15.92 | 0.7491 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 226.85610 | 239.019 | 15.92 | 0.2509 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Put | | | 5,199.38850 | 5,124.348 | 19.22 | 0.9771 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Call | | | 15.18850 | 16.648 | 19.22 | 0.0229 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Put | | | 4,561.64400 | 4,487.633 | 19.22 | 0.9616 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Call | | | 27.44400 | 29.933 | 19.22 | 0.0384 | 0.00 | 0 | 500 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | | 2,766.99310 | 2,695.002 | 17.32 | 0.8595 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | | 129.49310 | 134.502 | 17.32 | 0.1405 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Call | | | 281.00210 | 294.723 | 16.04 | 0.2660 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Put | | | 1,818.60210 | 1,755.123 | 16.04 | 0.7340 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Call | | | 1,040.49950 | 1,092.144 | 13.08 | 0.7165 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Put | | | 328.09950 | 302.544 | 13.08 | 0.2835 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Call | | | 0.00000 | 936.422 | 13.32 | 0.6541 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Put | | | 0.00000 | 406.822 | 13.32 | 0.3459 | 1,686,277.19 | 4,145 | 4,145 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | | 139.70660 | 144.775 | 17.49 | 0.1421 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | | 2,957.30660 | 2,885.175 | 17.49 | 0.8579 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | | 141.03860 | 146.188 | 17.47 | 0.1434 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Put | | | 2,938.63860 | 2,866.588 | 17.47 | 0.8566 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Put | | | 0.00000 | 1,274.069 | 15.21 | 0.6451 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Call | | | 0.00000 | 413.669 | 15.21 | 0.3549 | 3,429,320.16 | 8,290 | 4,145 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | | 140.36910 | 145.480 | 17.48 | 0.1427 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | | 2,947.96910 | 2,875.880 | 17.48 | 0.8573 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Put | | | 517.43350 | 481.451 | 13.52 | 0.3804 | 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 | 27/03/2019 | Foreign Exchange Option | 12.21 | Call | | | 833.43350 | 874.751 | 13.52 | 0.6196 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 339.61530 | 352.937 | 16.33 | 0.2761 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 2,062.41530 | 2,000.337 | 16.33 | 0.7239 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 337.99230 | 351.249 | 16.34 | 0.2749 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 2,070.79230 | 2,008.649 | 16.34 | 0.7251 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 341.25180 | 354.639 | 16.32 | 0.2772 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 2,054.05180 | 1,992.040 | 16.32 | 0.7228 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Put | | | 7,138.26300 | 7,069.414 | 19.12 | 0.9465 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Call | | | 65.66300 | 66.714 | 19.12 | 0.0535 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Call | | | 349.55600 | 366.018 | 17.82 | 0.2326 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Put | | | 3,232.15600 | 3,178.718 | 17.82 | 0.7674 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Call | | | 348.63780 | 365.093 | 17.84 | 0.2320 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Put | | | 3,241.23780 | 3,187.793 | 17.84 | 0.7680 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Call | | | 350.47850 | 366.952 | 17.81 | 0.2332 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Put | | | 3,223.07850 | 3,169.652 | 17.81 | 0.7668 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Call | | | 645.13550 | 661.656 | 16.77 | 0.3424 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Put | | | 2,581.03550 | 2,528.156 | 16.77 | 0.6576 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Call | | | 643.28220 | 659.743 | 16.78 | 0.3416 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Put | | | 2,589.18220 | 2,536.243 | 16.78 | 0.6584 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Call | | | 641.42880 | 657.838 | 16.79 | 0.3407 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Put | | | 2,597.32880 | 2,544.338 | 16.79 | 0.6593 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Put | | | 2,732.68150 | 2,676.611 | 16.96 | 0.6587 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Call | | | 669.48150 | 686.311 | 16.96 | 0.3413 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Call | | | 737.79950 | 758.013 | 16.95 | 0.3591 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Put | | | 2,694.69950 | 2,638.313 | 16.95 | 0.6409 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Call | | | 735.87020 | 756.021 | 16.95 | 0.3583 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Put | | | 2,702.77020 | 2,646.321 | 16.95 | 0.6417 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Call | | | 739.74340 | 760.013 | 16.94 | 0.3599 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Put | | | 2,686.64340 | 2,630.313 | 16.94 | 0.6401 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 9,153,137.31 | 54,681 | 2,111,552 |
| Total \$ / R | | | | | | | | | | | | 5,587,617,770.11 | 516,271 | 3,311,448 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Future | | | 12.16690 | | 12.09400 | | | 0.0000 | 0.00 | 0 | 390 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Future | | | 12.30870 | | 12.23390 | | | 0.0000 | 0.00 | 0 | 50 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Future | | | 12.44580 | | 12.36960 | | | 0.0000 | 0.00 | 0 | 28 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Future | | | 12.72260 | | 12.64720 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 0.00 | 0 | 468 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.93 | Call | | | 1,031.45390 | 1,184.907 | 16.33 | 0.0346 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.93 | Put | | | 184,631.45390 | 177,494.907 | 16.33 | 0.9654 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.94 | Call | | | 1,009.59900 | 1,159.854 | 16.34 | 0.0340 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.94 | Put | | | 185,609.59900 | 178,469.854 | 16.34 | 0.9660 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.92 | Call | | | 1,053.72680 | 1,210.437 | 16.32 | 0.0353 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.92 | Put | | | 183,653.72680 | 176,520.437 | 16.32 | 0.9647 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.01 | Call | | | 8,079.99190 | 8,637.826 | 16.50 | 0.1323 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|---------------|--------------|-------------------|------------|---------------|----------------------|------------------|----------------|
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.01 | Put | | 185,689.99190 | 178,767.826 | 16.50 | 0.8677 | 0.00 | 0 | 0 | |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.02 | Call | | 8,002.26430 | 8,554.502 | 16.51 | 0.1312 | 0.00 | 0 | 0 | |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.02 | Put | | 186,612.26430 | 179,684.502 | 16.51 | 0.8688 | 0.00 | 0 | 0 | |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.00 | Call | | 8,158.35830 | 8,722.018 | 16.48 | 0.1335 | 0.00 | 0 | 0 | |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.00 | Put | | 184,768.35830 | 177,852.018 | 16.48 | 0.8665 | 0.00 | 0 | 0 | |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.19 | Call | | 8,010.28250 | 8,268.293 | 17.75 | 0.1008 | 0.00 | 0 | 0 | |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.19 | Put | | 290,050.28250 | 282,688.293 | 17.75 | 0.8992 | 0.00 | 0 | 0 | |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.20 | Call | | 7,964.37100 | 8,219.613 | 17.77 | 0.1003 | 0.00 | 0 | 0 | |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.20 | Put | | 291,004.37100 | 283,639.613 | 17.77 | 0.8997 | 0.00 | 0 | 0 | |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.21 | Call | | 7,918.80000 | 8,171.117 | 17.79 | 0.0997 | 0.00 | 0 | 0 | |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.21 | Put | | 291,958.80000 | 284,591.117 | 17.79 | 0.9003 | 0.00 | 0 | 0 | |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | 33,961.52670 | 35,293.711 | 16.33 | 0.2761 | 0.00 | 0 | 0 | |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | 206,241.52670 | 200,033.711 | 16.33 | 0.7239 | 0.00 | 0 | 0 | |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | 33,799.23190 | 35,124.878 | 16.34 | 0.2749 | 0.00 | 0 | 0 | |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | 207,079.23190 | 200,864.878 | 16.34 | 0.7251 | 0.00 | 0 | 0 | |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | 34,125.17830 | 35,463.946 | 16.32 | 0.2772 | 0.00 | 0 | 0 | |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | 205,405.17830 | 199,203.946 | 16.32 | 0.7228 | 0.00 | 0 | 0 | |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 0.00 | 0 | 468 |
| £ / R | On | 30/04/2018 | Foreign Exchange Future | | | 17.03970 | 16.83530 | | | 0.0000 | 0.00 | 0 | 9 | |
| £ / R | On | 15/05/2018 | Foreign Exchange Future | | | 17.08570 | 16.88100 | | | 0.0000 | 0.00 | 0 | 11 | |
| £ / R | On | 18/06/2018 | Foreign Exchange Future | | | 17.18700 | 16.98110 | | | 0.0000 | 17,341,683.00 | 1,009 | 187,612 | |
| £ / R | On | 17/09/2018 | Foreign Exchange Future | | | 17.45610 | 17.24590 | | | 0.0000 | 0.00 | 0 | 18,266 | |
| £ / R | On | 14/12/2018 | Foreign Exchange Future | | | 17.71800 | 17.50470 | | | 0.0000 | 5,315,400.00 | 300 | 4,345 | |
| £ / R | On | 18/03/2019 | Foreign Exchange Future | | | 17.99930 | 17.78300 | | | 0.0000 | 0.00 | 0 | 3,129 | |
| £ / R | On | 14/06/2019 | Foreign Exchange Future | | | 18.26080 | 18.04660 | | | 0.0000 | 0.00 | 0 | 5,465 | |
| Total £ / R Future | | | | | | | | | | | | 22,657,083.00 | 1,309 | 218,837 |
| £ / R | On | 30/04/2018 | Foreign Exchange Option | 17.23 | Put | | 490.69440 | 336.150 | 13.04 | 0.6238 | 0.00 | 0 | 0 | |
| £ / R | On | 30/04/2018 | Foreign Exchange Option | 17.23 | Call | | 95.99440 | 145.850 | 13.04 | 0.3762 | 0.00 | 0 | 0 | |
| £ / R | On | 15/05/2018 | Foreign Exchange Option | 16.85 | Call | | 311.39890 | 418.505 | 12.89 | 0.6371 | 0.00 | 0 | 0 | |
| £ / R | On | 15/05/2018 | Foreign Exchange Option | 16.85 | Put | | 280.39890 | 182.805 | 12.89 | 0.3629 | 0.00 | 0 | 0 | |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 0.20 | Call | | 16,781.10000 | 16,987.000 | 21.31 | 1.0000 | 0.00 | 0 | 0 | |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 0.20 | Put | | 0.00000 | 0.000 | 21.31 | 0.0000 | 0.00 | 0 | 0 | |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Call | | 148.80760 | 185.873 | 14.49 | 0.2789 | 0.00 | 0 | 0 | |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Put | | 1,057.70760 | 888.873 | 14.49 | 0.7211 | 0.00 | 0 | 0 | |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.50 | Call | | 234.46570 | 292.042 | 13.92 | 0.3979 | 0.00 | 0 | 0 | |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.50 | Put | | 753.36570 | 605.042 | 13.92 | 0.6021 | 0.00 | 0 | 500 | |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 20.40 | Put | | 3,425.29260 | 3,220.657 | 17.59 | 0.9838 | 0.00 | 0 | 0 | |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 20.40 | Call | | 6.39260 | 7.657 | 17.59 | 0.0162 | 0.00 | 0 | 500 | |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Call | | 147.03500 | 183.689 | 14.51 | 0.2762 | 0.00 | 0 | 0 | |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Put | | 1,065.93500 | 896.689 | 14.51 | 0.7238 | 0.00 | 0 | 0 | |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Call | | 145.28000 | 181.530 | 14.52 | 0.2735 | 0.00 | 0 | 0 | |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Put | | 1,074.18000 | 904.530 | 14.52 | 0.7265 | 0.00 | 0 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Call | | | 337.61090 | 383.243 | 14.90 | 0.3462 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Put | | | 1,341.71090 | 1,177.143 | 14.90 | 0.6538 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Call | | | 335.32020 | 380.578 | 14.91 | 0.3443 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Put | | | 1,349.42020 | 1,184.478 | 14.91 | 0.6557 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Call | | | 339.91700 | 385.927 | 14.89 | 0.3481 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Put | | | 1,334.01700 | 1,169.826 | 14.89 | 0.6519 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.11 | Call | | | 627.63830 | 700.103 | 14.87 | 0.4541 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.11 | Put | | | 1,232.93830 | 1,092.103 | 14.87 | 0.5459 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.12 | Call | | | 624.39070 | 696.493 | 14.88 | 0.4524 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.12 | Put | | | 1,239.69070 | 1,098.493 | 14.88 | 0.5476 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.13 | Call | | | 621.15300 | 692.900 | 14.88 | 0.4506 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.13 | Put | | | 1,246.45300 | 1,104.900 | 14.88 | 0.5494 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Call | | | 833.69240 | 917.804 | 15.01 | 0.4854 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Put | | | 1,340.69240 | 1,208.504 | 15.01 | 0.5146 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Call | | | 830.17820 | 913.969 | 15.01 | 0.4839 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Put | | | 1,347.17820 | 1,214.669 | 15.01 | 0.5161 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Call | | | 826.67780 | 910.142 | 15.02 | 0.4825 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Put | | | 1,353.67780 | 1,220.842 | 15.02 | 0.5175 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Call | | | 937.56790 | 1,022.700 | 14.95 | 0.4835 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Put | | | 1,520.96790 | 1,391.900 | 14.95 | 0.5165 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Call | | | 934.09570 | 1,018.944 | 14.96 | 0.4823 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Put | | | 1,527.49570 | 1,398.144 | 14.96 | 0.5177 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Call | | | 941.06000 | 1,026.476 | 14.95 | 0.4848 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Put | | | 1,514.46000 | 1,385.676 | 14.95 | 0.5152 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 1,000 |
| Total £ / R | | | | | | | | | | | | 22,657,083.00 | 1,309 | 219,837 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Future | | | 0.11304 | | 0.11201 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.11409 | | 0.11305 | | | 0.0000 | 0.00 | 0 | 8,296 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Future | | | 0.11435 | | 0.11330 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.11618 | | 0.11511 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Future | | | 0.11827 | | 0.11718 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.12277 | | 0.12170 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 8,296 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Option | 8.87 | Call | | | 0.00000 | 0.000 | 24.69 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Option | 8.87 | Put | | | 875,799.10000 | 875,696.300 | 24.69 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Option | 8.94 | Put | | | 882,799.10000 | 882,696.300 | 24.69 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Option | 8.94 | Call | | | 0.00000 | 0.000 | 24.69 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Option | 8.88 | Call | | | 0.00000 | 0.000 | 24.69 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Option | 8.88 | Put | | | 876,799.10000 | 876,696.300 | 24.69 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Option | 8.89 | Call | | | 0.00000 | 0.000 | 24.69 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Option | 8.89 | Put | | | 877,799.10000 | 877,696.300 | 24.69 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Call | | | 13.62390 | 20.598 | 17.82 | 0.0550 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,709.02390 | 1,611.498 | 17.82 | 0.9450 | 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 | 0.14 | Call | | | 15.17130 | 14.381 | 23.91 | 0.0314 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Put | | | 2,710.57130 | 2,605.281 | 23.91 | 0.9686 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Call | | | 105.70630 | 125.002 | 16.40 | 0.2573 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Put | | | 801.10630 | 715.902 | 16.40 | 0.7427 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.88 | Call | | | 0.00000 | 0.000 | 23.04 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.88 | Put | | | 876,669.80000 | 876,564.800 | 23.04 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.89 | Call | | | 0.00000 | 0.000 | 23.04 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.89 | Put | | | 877,669.80000 | 877,564.800 | 23.04 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.87 | Call | | | 0.00000 | 0.000 | 23.04 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.87 | Put | | | 875,669.80000 | 875,564.800 | 23.04 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.34 | Call | | | 0.00000 | 0.000 | 23.04 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.34 | Put | | | 822,669.80000 | 822,564.800 | 23.04 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Call | | | 138.30370 | 154.812 | 18.67 | 0.2017 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,627.20370 | 1,536.512 | 18.67 | 0.7983 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Call | | | 66.54960 | 79.332 | 21.14 | 0.1065 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Put | | | 2,555.44960 | 2,461.032 | 21.14 | 0.8935 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Call | | | 325.66560 | 358.976 | 16.73 | 0.4082 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Put | | | 814.56560 | 740.676 | 16.73 | 0.5918 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.12 | Call | | | 544.97690 | 582.484 | 16.86 | 0.4866 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.12 | Put | | | 826.67690 | 755.484 | 16.86 | 0.5134 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.13 | Call | | | 296.23310 | 316.955 | 18.61 | 0.2966 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,577.93310 | 1,489.955 | 18.61 | 0.7034 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.11 | Call | | | 988.04930 | 1,050.186 | 14.25 | 0.7490 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.11 | Put | | | 269.74930 | 223.186 | 14.25 | 0.2510 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Call | | | 672.93980 | 710.007 | 18.80 | 0.4299 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Put | | | 1,503.33980 | 1,432.607 | 18.80 | 0.5701 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Call | | | 509.18360 | 537.614 | 21.22 | 0.3258 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Put | | | 2,339.58360 | 2,260.214 | 21.22 | 0.6742 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,012.21240 | 1,060.681 | 17.36 | 0.5853 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Put | | | 842.61240 | 783.281 | 17.36 | 0.4147 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 8,296 |
| € / R | On | 11/04/2018 | Foreign Exchange Future | | | 14.78160 | | 14.65450 | | | 0.0000 | 0.00 | 0 | 107 |
| € / R | On | 30/04/2018 | Foreign Exchange Future | | | 14.84080 | | 14.71340 | | | 0.0000 | 1,587,965.60 | 107 | 123 |
| € / R | On | 23/05/2018 | Foreign Exchange Future | | | 14.91220 | | 14.78470 | | | 0.0000 | 0.00 | 0 | 41 |
| € / R | On | 18/06/2018 | Foreign Exchange Future | | | 14.99340 | | 14.86520 | | | 0.0000 | 128,118,603.00 | 8,545 | 121,677 |
| € / R | On | 17/09/2018 | Foreign Exchange Future | | | 15.27840 | | 15.14720 | | | 0.0000 | 0.00 | 0 | 56,817 |
| € / R | On | 14/12/2018 | Foreign Exchange Future | | | 15.56130 | | 15.42850 | | | 0.0000 | 0.00 | 0 | 4,549 |
| € / R | On | 18/03/2019 | Foreign Exchange Future | | | 15.87460 | | 15.73920 | | | 0.0000 | 0.00 | 0 | 2,625 |
| € / R | On | 14/06/2019 | Foreign Exchange Future | | | 16.12190 | | 15.98780 | | | 0.0000 | 0.00 | 0 | 5,256 |
| Total € / R Future | | | | | | | | | | | | 129,706,568.60 | 8,652 | 191,195 |
| € / R | On | 11/04/2018 | Foreign Exchange Option | 14.89 | Put | | | 255.17790 | 140.514 | 10.69 | 0.7183 | 0.00 | 0 | 0 |
| € / R | On | 11/04/2018 | Foreign Exchange Option | 14.89 | Call | | | 19.67790 | 32.114 | 10.69 | 0.2817 | 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 | 30/04/2018 | Foreign Exchange Option | 15.24 | Put | | | 557.50720 | 447.329 | 11.85 | 0.8047 | 0.00 | 0 | 0 |
| € / R | On | 30/04/2018 | Foreign Exchange Option | 15.24 | Call | | | 30.90720 | 48.129 | 11.85 | 0.1953 | 0.00 | 0 | 0 |
| € / R | On | 23/05/2018 | Foreign Exchange Option | 14.98 | Put | | | 364.79190 | 283.788 | 11.61 | 0.5351 | 0.00 | 0 | 0 |
| € / R | On | 23/05/2018 | Foreign Exchange Option | 14.98 | Call | | | 169.49190 | 215.988 | 11.61 | 0.4649 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.63 | Call | | | 101.72900 | 123.343 | 12.97 | 0.2458 | 0.00 | 0 | 29,734 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.30 | Put | | | 92.48550 | 66.500 | 11.13 | 0.1644 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.30 | Call | | | 657.68550 | 759.900 | 11.13 | 0.8356 | 0.00 | 0 | 10,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.01 | Put | | | 42.61410 | 33.486 | 11.58 | 0.0909 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,869.75280 | 1,997.226 | 14.22 | 0.9886 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Put | | | 4.55280 | 3.826 | 14.22 | 0.0114 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.00 | Put | | | 392.13840 | 316.335 | 11.70 | 0.4929 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.00 | Call | | | 257.33840 | 309.735 | 11.70 | 0.5071 | 0.00 | 0 | 3,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.63 | Put | | | 866.52900 | 759.943 | 12.97 | 0.7542 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Put | | | 80.83760 | 57.461 | 11.09 | 0.1467 | 0.00 | 0 | 29,734 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.00 | Call | | | 56.74420 | 69.273 | 13.63 | 0.1503 | 0.00 | 0 | 3,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.00 | Put | | | 1,191.54420 | 1,075.873 | 13.63 | 0.8497 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.40 | Put | | | 119.25280 | 87.652 | 11.21 | 0.2031 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.40 | Call | | | 584.45280 | 681.052 | 11.21 | 0.7969 | 0.00 | 0 | 10,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.01 | Call | | | 897.81410 | 1,016.886 | 11.58 | 0.9091 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.97 | Put | | | 38.87630 | 30.539 | 11.67 | 0.0836 | 0.00 | 0 | 6,460 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.44 | Call | | | 28.28970 | 34.290 | 14.36 | 0.0805 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.44 | Put | | | 1,603.08970 | 1,480.890 | 14.36 | 0.9195 | 0.00 | 0 | 6,460 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.50 | Call | | | 1,377.87660 | 1,503.360 | 12.64 | 0.9702 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.50 | Put | | | 12.67660 | 9.960 | 12.64 | 0.0298 | 0.00 | 0 | 29,734 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Call | | | 696.03760 | 800.861 | 11.09 | 0.8533 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Put | | | 23.21330 | 18.224 | 12.12 | 0.0522 | 0.00 | 0 | 50,995 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Call | | | 179.09860 | 216.743 | 12.21 | 0.3884 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Put | | | 563.89860 | 473.343 | 12.21 | 0.6116 | 0.00 | 0 | 50,995 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 21.63 | Put | | | 6,764.86190 | 6,636.682 | 22.96 | 0.9998 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 21.63 | Call | | | 0.06190 | 0.082 | 22.96 | 0.0002 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.97 | Call | | | 934.07630 | 1,053.939 | 11.67 | 0.9164 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Put | | | 750.37040 | 648.703 | 12.69 | 0.7074 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Put | | | 5,685.21470 | 5,557.135 | 22.96 | 0.9987 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Call | | | 0.41470 | 0.535 | 22.96 | 0.0013 | 0.00 | 0 | 50,995 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 18.61 | Put | | | 3,748.02450 | 3,619.588 | 19.40 | 0.9928 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 18.61 | Call | | | 3.22450 | 2.989 | 19.40 | 0.0072 | 0.00 | 0 | 6,460 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Call | | | 1,138.41330 | 1,261.624 | 12.12 | 0.9478 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | | 123.71790 | 149.851 | 12.71 | 0.2891 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | | 758.51790 | 656.451 | 12.71 | 0.7109 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Call | | | 121.89030 | 147.630 | 12.73 | 0.2855 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Put | | | 766.69030 | 664.230 | 12.73 | 0.7145 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Call | | | 125.57040 | 152.103 | 12.69 | 0.2926 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Call | | | 243.22920 | 273.724 | 13.45 | 0.3204 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Put | | | 1,096.02920 | 995.324 | 13.45 | 0.6796 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Put | | | 6,484.27630 | 6,353.487 | 18.70 | 0.9967 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Call | | | 1,678.79950 | 1,805.308 | 11.64 | 0.9479 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| € / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Put | | | 31.59950 | 26.908 | 11.64 | 0.0521 | 0.00 | 0 | 29,734 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Call | | | 1,034.97500 | 1,138.547 | 11.38 | 0.8294 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Put | | | 137.77500 | 110.147 | 11.38 | 0.1706 | 0.00 | 0 | 86,824 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Call | | | 91.94450 | 105.295 | 14.92 | 0.1410 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Put | | | 1,739.16590 | 1,624.808 | 14.56 | 0.8159 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Call | | | 126.36590 | 143.208 | 14.56 | 0.1841 | 0.00 | 0 | 29,734 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 15.85 | Call | | | 276.64430 | 311.174 | 13.23 | 0.3558 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 15.85 | Put | | | 979.44430 | 882.774 | 13.23 | 0.6442 | 0.00 | 0 | 86,824 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Call | | | 91.09000 | 104.320 | 14.93 | 0.1398 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 19.56 | Call | | | 15.01140 | 16.299 | 18.13 | 0.0243 | 0.00 | 0 | 86,824 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Call | | | 1.47630 | 1.887 | 18.70 | 0.0033 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 19.56 | Put | | | 4,427.81140 | 4,297.899 | 18.13 | 0.9757 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Put | | | 2,053.89000 | 1,935.920 | 14.93 | 0.8602 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Call | | | 90.24140 | 103.355 | 14.94 | 0.1387 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Put | | | 2,063.04140 | 1,944.955 | 14.94 | 0.8613 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Put | | | 2,044.74450 | 1,926.895 | 14.92 | 0.8590 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Call | | | 145.32910 | 158.375 | 15.65 | 0.1580 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Put | | | 2,596.82910 | 2,477.075 | 15.65 | 0.8420 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Call | | | 144.48690 | 157.450 | 15.67 | 0.1571 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Put | | | 2,605.98690 | 2,486.150 | 15.67 | 0.8429 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Call | | | 143.65040 | 156.529 | 15.68 | 0.1563 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Put | | | 2,615.15040 | 2,495.229 | 15.68 | 0.8437 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Put | | | 1,060.53340 | 975.633 | 13.37 | 0.5268 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Call | | | 656.39630 | 707.402 | 13.34 | 0.4769 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Put | | | 1,047.19630 | 962.802 | 13.34 | 0.5231 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Call | | | 653.05610 | 703.808 | 13.36 | 0.4751 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Put | | | 1,053.85610 | 969.208 | 13.36 | 0.5249 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Call | | | 649.73340 | 700.233 | 13.37 | 0.4732 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Put | | | 1,524.45090 | 1,430.933 | 14.14 | 0.5860 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Call | | | 639.58340 | 679.931 | 14.15 | 0.4126 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Put | | | 1,531.78340 | 1,438.031 | 14.15 | 0.5874 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Call | | | 644.93770 | 685.741 | 14.13 | 0.4154 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Put | | | 1,517.13770 | 1,423.841 | 14.13 | 0.5846 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Call | | | 642.25090 | 682.833 | 14.14 | 0.4140 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 607,507 |
| Total € / R | | | | | | | | | | | | 129,706,568.60 | 8,652 | 798,702 |
| AUS\$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 9.34740 | | 9.29310 | | | 0.0000 | 2,336,850.00 | 250 | 12,469 |
| AUS\$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 9.46190 | | 9.40600 | | | 0.0000 | 0.00 | 0 | 750 |
| AUS\$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 9.57500 | | 9.51770 | | | 0.0000 | 0.00 | 0 | 11,312 |
| AUS\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 9.80600 | | 9.75060 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AUS\$ / R Future | | | | | | | | | | | | 2,336,850.00 | 250 | 24,531 |
| AUS\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Put | | | 1,222.86110 | 1,169.478 | 13.84 | 0.9688 | 0.00 | 0 | 0 |
| AUS\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Call | | | 6.27360 | 7.255 | 13.78 | 0.0328 | 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 | 18/06/2018 | Foreign Exchange Option | 10.49 | Put | | | 1,203.17360 | 1,149.855 | 13.78 | 0.9672 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Call | | | 6.11510 | 7.064 | 13.81 | 0.0320 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Put | | | 1,213.01510 | 1,159.664 | 13.81 | 0.9680 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Call | | | 5.96110 | 6.878 | 13.84 | 0.0312 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Put | | | 1,732.04830 | 1,677.756 | 14.45 | 0.9472 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Call | | | 17.75970 | 19.344 | 14.47 | 0.0520 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Put | | | 1,741.75970 | 1,687.444 | 14.47 | 0.9480 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Call | | | 18.34200 | 19.974 | 14.43 | 0.0535 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Put | | | 1,722.34200 | 1,668.074 | 14.43 | 0.9465 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Call | | | 18.04830 | 19.656 | 14.45 | 0.0528 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Call | | | 42.22610 | 44.351 | 15.17 | 0.0844 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Put | | | 2,004.52610 | 1,949.351 | 15.17 | 0.9156 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Call | | | 41.84200 | 43.954 | 15.19 | 0.0836 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Put | | | 2,014.14200 | 1,958.955 | 15.19 | 0.9164 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Call | | | 42.61340 | 44.753 | 15.15 | 0.0851 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Put | | | 1,994.91340 | 1,939.753 | 15.15 | 0.9149 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Call | | | 195.92960 | 203.675 | 13.97 | 0.2470 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Put | | | 1,455.32960 | 1,407.675 | 13.97 | 0.7530 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Call | | | 194.37660 | 202.072 | 13.98 | 0.2453 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Put | | | 1,463.77660 | 1,416.072 | 13.98 | 0.7547 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Call | | | 197.49590 | 205.292 | 13.96 | 0.2487 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Put | | | 1,446.89590 | 1,399.292 | 13.96 | 0.7513 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 2,336,850.00 | 250 | 24,531 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Future | | | 9.53620 | | 9.46820 | | | 0.0000 | 0.00 | 0 | 1,340 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Future | | | 9.78730 | | 9.71580 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 1,340 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Call | | | 1.38930 | 2.056 | 12.29 | 0.0116 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Put | | | 1,353.18930 | 1,285.856 | 12.29 | 0.9884 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.83 | Call | | | 1.32060 | 1.958 | 12.29 | 0.0111 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.83 | Put | | | 1,363.12060 | 1,295.758 | 12.29 | 0.9889 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Call | | | 1.46130 | 2.159 | 12.29 | 0.0121 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Put | | | 1,343.26130 | 1,275.959 | 12.29 | 0.9879 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.48 | Call | | | 530.21040 | 571.421 | 12.50 | 0.6402 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.48 | Put | | | 294.41040 | 264.121 | 12.50 | 0.3598 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.49 | Call | | | 524.81600 | 565.729 | 12.51 | 0.6363 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.49 | Put | | | 299.01600 | 268.430 | 12.51 | 0.3637 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.47 | Call | | | 535.64910 | 577.156 | 12.49 | 0.6441 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.47 | Put | | | 289.84910 | 259.856 | 12.49 | 0.3559 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 1,340 |

| 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 | 18/06/2018 | Foreign Exchange Future | | | 12.73570 | | 12.63130 | | | 0.0000 | 0.00 | 0 | 1,215 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Future | | | 12.99000 | | 12.88330 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Future | | | 13.24390 | | 13.13510 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Future | | | 13.73850 | | 13.63080 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 1,215 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Call | | | 11.98040 | 12.595 | 16.09 | 0.0355 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Put | | | 1,920.68040 | 1,816.895 | 16.09 | 0.9645 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Call | | | 11.88620 | 12.492 | 16.14 | 0.0352 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Put | | | 1,930.58620 | 1,826.791 | 16.14 | 0.9648 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Call | | | 12.07630 | 12.700 | 16.05 | 0.0359 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Put | | | 1,910.77630 | 1,807.000 | 16.05 | 0.9641 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Call | | | 45.59320 | 49.909 | 15.35 | 0.0849 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Put | | | 2,202.29320 | 2,099.909 | 15.35 | 0.9151 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Call | | | 45.13730 | 49.378 | 15.36 | 0.0841 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Put | | | 2,211.83730 | 2,109.378 | 15.36 | 0.9159 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Call | | | 46.05280 | 50.444 | 15.33 | 0.0857 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Put | | | 2,192.75280 | 2,090.444 | 15.33 | 0.9143 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.21 | Call | | | 518.42940 | 565.994 | 12.52 | 0.5306 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.21 | Put | | | 593.32940 | 532.094 | 12.52 | 0.4694 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Call | | | 514.55290 | 561.372 | 12.53 | 0.5277 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Put | | | 599.45290 | 537.472 | 12.53 | 0.4723 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 522.33870 | 570.641 | 12.52 | 0.5334 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 587.23870 | 526.741 | 12.52 | 0.4666 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 459.07610 | 480.519 | 14.34 | 0.3582 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 1,548.27610 | 1,462.019 | 14.34 | 0.6418 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Call | | | 456.97680 | 478.286 | 14.35 | 0.3568 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Put | | | 1,556.17680 | 1,469.786 | 14.35 | 0.6432 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Call | | | 454.88940 | 476.061 | 14.36 | 0.3553 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Put | | | 1,564.08940 | 1,477.561 | 14.36 | 0.6447 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 1,215 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.92290 | | 1.91380 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.93880 | | 1.92960 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.95450 | | 1.94510 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.98520 | | 1.97620 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Call | | | 115.06670 | 128.184 | 13.07 | 0.2079 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Put | | | 1,177.06670 | 1,099.184 | 13.07 | 0.7921 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Call | | | 101.41430 | 113.014 | 13.19 | 0.1869 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Put | | | 1,263.41430 | 1,184.014 | 13.19 | 0.8131 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Call | | | 130.45970 | 145.263 | 12.94 | 0.2307 | 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 | 18/06/2018 | Foreign Exchange Option | 2.01 | Put | | | 1,092.45970 | 1,016.263 | 12.94 | 0.7693 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Put | | | 2,166.63350 | 2,082.080 | 14.36 | 0.8235 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Call | | | 152.15060 | 158.946 | 14.47 | 0.1662 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Put | | | 2,256.15060 | 2,170.946 | 14.47 | 0.8338 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Call | | | 142.40240 | 148.594 | 14.58 | 0.1565 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Put | | | 2,346.40240 | 2,260.594 | 14.58 | 0.8435 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Call | | | 162.63350 | 170.080 | 14.36 | 0.1765 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.91 | Call | | | 1,006.15810 | 1,055.921 | 12.72 | 0.6067 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.91 | Put | | | 655.15810 | 610.922 | 12.72 | 0.3933 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.92 | Call | | | 955.73040 | 1,002.976 | 12.76 | 0.5875 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.92 | Put | | | 704.73040 | 657.976 | 12.76 | 0.4125 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.90 | Call | | | 1,058.59910 | 1,110.887 | 12.68 | 0.6260 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.90 | Put | | | 607.59910 | 565.887 | 12.68 | 0.3740 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Put | | | 1,127.97090 | 1,078.175 | 13.41 | 0.4500 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Call | | | 1,147.00380 | 1,185.600 | 13.46 | 0.5363 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Put | | | 1,185.00380 | 1,133.600 | 13.46 | 0.4637 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Call | | | 1,105.41940 | 1,142.419 | 13.50 | 0.5228 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Put | | | 1,243.41940 | 1,190.419 | 13.50 | 0.4772 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Call | | | 1,189.97090 | 1,230.175 | 13.41 | 0.5500 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Future | | | 2.01360 | | 2.02240 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.05230 | | 2.06300 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Future | | | 2.09170 | | 2.09880 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.23780 | | 2.26380 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Call | | | 56.70030 | 45.569 | 14.44 | 0.0794 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Put | | | 1,932.70030 | 2,009.569 | 14.44 | 0.9206 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Call | | | 52.80420 | 42.220 | 14.70 | 0.0734 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Put | | | 2,028.80420 | 2,106.220 | 14.70 | 0.9266 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Call | | | 49.29170 | 39.210 | 14.96 | 0.0679 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Put | | | 2,125.29170 | 2,203.210 | 14.96 | 0.9321 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Call | | | 127.43220 | 100.607 | 15.41 | 0.1038 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Put | | | 2,997.43220 | 3,077.607 | 15.41 | 0.8962 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Call | | | 118.69170 | 92.826 | 15.43 | 0.0969 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Put | | | 3,088.69170 | 3,169.826 | 15.43 | 0.9031 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Call | | | 110.51890 | 85.603 | 15.45 | 0.0905 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Put | | | 3,180.51890 | 3,262.603 | 15.45 | 0.9095 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.10 | Put | | | 979.17500 | 991.247 | 13.67 | 0.4913 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.08 | Call | | | 1,054.50050 | 994.653 | 13.53 | 0.5423 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.08 | Put | | | 866.50050 | 877.653 | 13.53 | 0.4577 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.09 | Call | | | 1,009.98850 | 950.594 | 13.60 | 0.5254 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.09 | Put | | | 921.98850 | 933.594 | 13.60 | 0.4746 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.10 | Call | | | 967.17500 | 908.247 | 13.67 | 0.5087 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Call | | | 1,939.25680 | 1,753.182 | 13.90 | 0.6214 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Put | | | 901.25680 | 975.182 | 13.90 | 0.3786 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Call | | | 2,048.28160 | 1,857.373 | 13.78 | 0.6452 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Put | | | 810.28160 | 879.373 | 13.78 | 0.3548 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Call | | | 1,993.10650 | 1,804.464 | 13.84 | 0.6333 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Put | | | 855.10650 | 926.464 | 13.84 | 0.3667 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Future | | | 1.55380 | | 1.54440 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.57530 | | 1.56540 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Future | | | 1.59520 | | 1.58490 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.68680 | | 1.67750 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Call | | | 19.17820 | 1,269.257 | 72.96 | 0.4134 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Put | | | 2,175.17820 | 3,331.257 | 72.96 | 0.5866 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Call | | | 16.54700 | 1,240.269 | 72.96 | 0.4067 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Put | | | 2,272.54700 | 3,402.269 | 72.96 | 0.5933 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Call | | | 22.23140 | 1,298.843 | 72.96 | 0.4202 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Put | | | 2,078.23140 | 3,260.843 | 72.96 | 0.5798 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Call | | | 66.83750 | 71.871 | 16.71 | 0.0916 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Put | | | 2,812.83750 | 2,718.871 | 16.71 | 0.9084 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Call | | | 61.95120 | 66.615 | 16.82 | 0.0855 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Put | | | 2,907.95120 | 2,813.615 | 16.82 | 0.9145 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Call | | | 56.47300 | 61.712 | 16.93 | 0.0797 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Put | | | 3,002.47300 | 2,908.712 | 16.93 | 0.9203 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.57 | Call | | | 787.93370 | 838.555 | 13.45 | 0.5786 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.57 | Put | | | 638.93370 | 586.555 | 13.45 | 0.4214 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.58 | Call | | | 743.24500 | 791.008 | 13.54 | 0.5562 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.58 | Put | | | 694.24500 | 639.008 | 13.54 | 0.4438 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.56 | Call | | | 834.94790 | 888.469 | 13.36 | 0.6012 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.56 | Put | | | 585.94790 | 536.469 | 13.36 | 0.3988 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Call | | | 788.37060 | 816.716 | 15.30 | 0.4320 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Put | | | 1,613.37060 | 1,548.716 | 15.30 | 0.5680 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Call | | | 760.22530 | 787.371 | 15.40 | 0.4196 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Put | | | 1,685.22530 | 1,619.371 | 15.40 | 0.5804 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Call | | | 817.68210 | 847.259 | 15.21 | 0.4448 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Put | | | 1,542.68210 | 1,479.260 | 15.21 | 0.5552 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.11930 | | 0.11810 | | | 0.0000 | 0.00 | 0 | 1,145 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| KES / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.11870 | | 0.11740 | | | 0.0000 | 0.00 | 0 | 562 |
| KES / R | On | 14/12/2018 | Foreign Exchange Future | | | 0.11870 | | 0.11650 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.11550 | | 0.11520 | | | 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 | 18/06/2018 | Foreign Exchange Future | | | 1.55820 | | 1.55560 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.58170 | | 1.57980 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/12/2018 | Foreign Exchange Future | | | 1.60510 | | 1.60120 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.65040 | | 1.65150 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NOK/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NOK/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 8.83830 | | 8.78870 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 8.94160 | | 8.89070 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 9.04330 | | 8.99220 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 9.55420 | | 9.51280 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Call | | | 10.19970 | 11.428 | 14.29 | 0.0496 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Put | | | 1,061.49970 | 1,013.128 | 14.29 | 0.9504 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Call | | | 9.94360 | 11.130 | 14.32 | 0.0484 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Put | | | 1,071.24360 | 1,022.830 | 14.32 | 0.9516 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Call | | | 10.46260 | 11.734 | 14.25 | 0.0509 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Put | | | 1,051.76260 | 1,003.434 | 14.25 | 0.9491 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Call | | | 57.61520 | 61.803 | 14.24 | 0.1466 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Put | | | 1,096.91520 | 1,050.203 | 14.24 | 0.8534 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Call | | | 56.64410 | 60.766 | 14.25 | 0.1445 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Put | | | 1,105.94410 | 1,059.166 | 14.25 | 0.8555 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Call | | | 58.60130 | 62.857 | 14.22 | 0.1488 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Put | | | 1,087.90130 | 1,041.257 | 14.22 | 0.8512 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.92 | Call | | | 423.76970 | 448.069 | 12.88 | 0.5721 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.92 | Put | | | 351.56970 | 324.769 | 12.88 | 0.4279 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.93 | Call | | | 418.92290 | 443.001 | 12.89 | 0.5680 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.93 | Put | | | 356.72290 | 329.701 | 12.89 | 0.4320 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.94 | Call | | | 414.11510 | 437.979 | 12.89 | 0.5639 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.94 | Put | | | 361.91510 | 334.679 | 12.89 | 0.4361 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Call | | | 418.15170 | 431.199 | 14.09 | 0.4334 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Put | | | 825.35170 | 796.999 | 14.09 | 0.5666 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Call | | | 415.06090 | 428.008 | 14.11 | 0.4310 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Put | | | 832.26090 | 803.808 | 14.11 | 0.5690 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Call | | | 421.26570 | 434.413 | 14.08 | 0.4359 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Put | | | 818.46570 | 790.214 | 14.08 | 0.5641 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.25670 | | 1.25390 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.26480 | | 1.26180 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.27280 | | 1.26980 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.34070 | | 1.33910 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 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 | | | 661.00000 | 633.000 | | 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 | | | 761.00000 | 733.000 | | 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 | | | 561.00000 | 533.000 | | 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 | | | 1,082.00000 | 1,052.000 | | 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 | | | 1,182.00000 | 1,152.000 | | 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 | | | 982.00000 | 952.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.27 | Call | | | 0.00000 | 28.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.27 | Put | | | 2.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.25 | Call | | | 198.00000 | 228.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.25 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.26 | Call | | | 98.00000 | 128.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.26 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Call | | | 191.00000 | 207.000 | | 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 | | | 91.00000 | 107.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Call | | | 291.00000 | 307.000 | | 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 | 18/06/2018 | Foreign Exchange Future | | | 1.41260 | | 1.40410 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 17/09/2018 | Foreign Exchange Future | | | 1.41820 | | 1.40970 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO € | On | 18/06/2018 | Foreign Exchange Future | | | 1.23230 | | 1.22910 | | | 0.0000 | 0.00 | 0 | 190 |
| QUANTO € | On | 17/09/2018 | Foreign Exchange Future | | | 1.24130 | | 1.23810 | | | 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 QUANTO € / \$ Future | | | | | | | | | | | | 0.00 | 0 | 190 |
| Total QUANTO € / \$ | | | | | | | | | | | | 0.00 | 0 | 190 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Future | | | 8.84670 | 0.11252 | 8.92790 | | | 0.0000 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Future | | | 8.74490 | 0.11252 | 8.82600 | | | 0.0000 | 0.00 | 0 | 0 |
| Total R / ¥ Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Option | 8.88 | Call | | 0.11252 | 1,675.15210 | 1,121.898 | 13.33 | 0.4659 | 0.00 | 0 | 0 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Option | 8.88 | Put | | 0.11252 | 1,196.15210 | 1,454.898 | 13.33 | 0.5341 | 0.00 | 0 | 0 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Option | 8.89 | Call | | 0.11252 | 1,617.00230 | 1,072.429 | 13.27 | 0.4534 | 0.00 | 0 | 0 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Option | 8.89 | Put | | 0.11252 | 1,238.00230 | 1,505.429 | 13.27 | 0.5466 | 0.00 | 0 | 0 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Option | 8.87 | Call | | 0.11252 | 1,734.38080 | 1,172.634 | 13.38 | 0.4784 | 0.00 | 0 | 0 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Option | 8.87 | Put | | 0.11252 | 1,155.38080 | 1,405.634 | 13.38 | 0.5216 | 0.00 | 0 | 0 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Option | 8.94 | Put | | 0.11252 | 1,463.79580 | 1,777.147 | 13.02 | 0.6097 | 0.00 | 0 | 0 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Option | 8.94 | Call | | 0.11252 | 1,342.79580 | 844.147 | 13.02 | 0.3903 | 0.00 | 0 | 100,000 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.87 | Call | | 0.11252 | 2,280.52600 | 1,859.710 | 14.44 | 0.4324 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.87 | Put | | 0.11252 | 2,720.52600 | 3,110.710 | 14.44 | 0.5676 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.34 | Call | | 0.11252 | 5,856.87120 | 5,204.186 | 16.60 | 0.7373 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.34 | Put | | 0.11252 | 996.87120 | 1,155.186 | 16.60 | 0.2627 | 0.00 | 0 | 110,000 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.88 | Call | | 0.11252 | 2,229.94130 | 1,814.363 | 14.41 | 0.4258 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.88 | Put | | 0.11252 | 2,769.94130 | 3,165.363 | 14.41 | 0.5742 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.89 | Call | | 0.11252 | 2,180.01470 | 1,769.693 | 14.38 | 0.4192 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.89 | Put | | 0.11252 | 2,820.01470 | 3,220.693 | 14.38 | 0.5808 | 0.00 | 0 | 0 |
| Total R / ¥ Option | | | | | | | | | | | | 0.00 | 0 | 210,000 |
| Total R / ¥ | | | | | | | | | | | | 0.00 | 0 | 210,000 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Future | | | 8.76490 | 0.11252 | 8.84600 | | | 0.0000 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Future | | | 8.60710 | 0.11252 | 8.68730 | | | 0.0000 | 0.00 | 0 | 283 |
| Total R / ¥EN Future | | | | | | | | | | | | 0.00 | 0 | 283 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.67 | Call | | 0.11252 | 3,394.96450 | 2,828.579 | 14.94 | 0.5778 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.67 | Put | | 0.11252 | 1,634.96450 | 1,879.579 | 14.94 | 0.4222 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.68 | Call | | 0.11252 | 3,328.65780 | 2,766.874 | 14.90 | 0.5712 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.68 | Put | | 0.11252 | 1,668.65780 | 1,917.874 | 14.90 | 0.4288 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.66 | Call | | 0.11252 | 3,461.86160 | 2,890.906 | 14.99 | 0.5844 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.66 | Put | | 0.11252 | 1,601.86160 | 1,841.906 | 14.99 | 0.4156 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.89 | Call | | 0.11252 | 2,087.61600 | 1,654.663 | 14.13 | 0.4236 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.89 | Put | | 0.11252 | 2,527.61600 | 2,905.663 | 14.13 | 0.5764 | 0.00 | 0 | 1,200 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.60 | Call | | 0.11252 | 4,149.79840 | 3,625.980 | 15.61 | 0.5240 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.60 | Put | | 0.11252 | 3,276.79840 | 3,554.980 | 15.61 | 0.4760 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.61 | Call | | 0.11252 | 4,090.06600 | 3,571.238 | 15.58 | 0.5195 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.61 | Put | | 0.11252 | 3,317.06600 | 3,600.238 | 15.58 | 0.4805 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.62 | Call | | 0.11252 | 4,030.74210 | 3,516.907 | 15.55 | 0.5151 | 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 Option | 8.62 | Put | | 0.11252 | 3,357.74210 | 3,645.907 | 15.55 | 0.4849 | 0.00 | 0 | 0 |
| Total R / ¥EN Option | | | | | | | | | | | | 0.00 | 0 | 1,200 |
| Total R / ¥EN | | | | | | | | | | | | 0.00 | 0 | 1,483 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Future | | | 9.25270 | | 9.20220 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Future | | | 9.38260 | | 9.33060 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Future | | | 9.50960 | | 9.45360 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.07750 | | 10.02990 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.10 | Call | | | 16.98820 | 19.147 | 13.51 | 0.0778 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.10 | Put | | | 914.78820 | 866.447 | 13.51 | 0.9222 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.11 | Call | | | 16.54210 | 18.602 | 13.53 | 0.0758 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.11 | Put | | | 924.34210 | 875.902 | 13.53 | 0.9242 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.09 | Call | | | 17.47730 | 19.706 | 13.49 | 0.0798 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.09 | Put | | | 905.27730 | 857.006 | 13.49 | 0.9202 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.00 | Call | | | 109.20050 | 116.365 | 13.11 | 0.2478 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.00 | Put | | | 778.60050 | 733.764 | 13.11 | 0.7522 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.01 | Call | | | 107.56530 | 114.601 | 13.13 | 0.2446 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.01 | Put | | | 786.96530 | 742.001 | 13.13 | 0.7554 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 9.99 | Call | | | 110.86120 | 118.157 | 13.08 | 0.2510 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 9.99 | Put | | | 770.26120 | 725.557 | 13.08 | 0.7490 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.37 | Call | | | 422.37700 | 449.080 | 11.99 | 0.5786 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.37 | Put | | | 338.77700 | 309.480 | 11.99 | 0.4214 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.38 | Call | | | 417.60080 | 444.037 | 12.00 | 0.5743 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.38 | Put | | | 344.00080 | 314.437 | 12.00 | 0.4257 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.36 | Call | | | 427.19320 | 454.170 | 11.98 | 0.5828 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.36 | Put | | | 333.59320 | 304.570 | 11.98 | 0.4172 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Call | | | 581.28300 | 600.581 | 12.74 | 0.5526 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Put | | | 541.38300 | 513.081 | 12.74 | 0.4474 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Call | | | 577.00840 | 596.132 | 12.75 | 0.5498 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Put | | | 547.10840 | 518.632 | 12.75 | 0.4502 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Call | | | 572.75840 | 591.807 | 12.77 | 0.5469 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Put | | | 552.85840 | 524.307 | 12.77 | 0.4531 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Future | | | 2.94690 | | 2.93060 | | | 0.0000 | 0.00 | 0 | 12,120 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.89920 | | 2.88160 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Future | | | 2.85050 | | 2.83390 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.84100 | | 2.81540 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 12,120 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Call | | | 0.50940 | 0.536 | 19.25 | 0.0067 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Put | | | 729.90940 | 713.636 | 19.25 | 0.9933 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Call | | | 0.51190 | 0.538 | 19.47 | 0.0066 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Put | | | 739.91190 | 723.638 | 19.47 | 0.9934 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Call | | | 0.50710 | 0.534 | 19.03 | 0.0067 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Put | | | 719.90710 | 703.634 | 19.03 | 0.9933 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Call | | | 6.84910 | 7.196 | 13.97 | 0.0632 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Put | | | 485.24910 | 467.996 | 13.97 | 0.9368 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Call | | | 6.45170 | 6.764 | 14.00 | 0.0598 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Put | | | 494.85170 | 477.564 | 14.00 | 0.9402 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Call | | | 7.27060 | 7.655 | 13.94 | 0.0668 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Put | | | 475.67060 | 458.455 | 13.94 | 0.9332 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.97 | Call | | | 69.24310 | 74.190 | 12.96 | 0.3716 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.97 | Put | | | 205.34310 | 193.690 | 12.96 | 0.6284 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.98 | Call | | | 66.39640 | 71.114 | 12.98 | 0.3602 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.98 | Put | | | 212.49640 | 200.614 | 12.98 | 0.6398 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.96 | Call | | | 72.19500 | 77.376 | 12.94 | 0.3833 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.96 | Put | | | 198.29500 | 186.876 | 12.94 | 0.6167 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Call | | | 28.68660 | 29.540 | 16.21 | 0.1271 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Put | | | 743.28660 | 718.540 | 16.21 | 0.8729 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Call | | | 28.25690 | 29.055 | 16.28 | 0.1250 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Put | | | 752.85690 | 728.055 | 16.28 | 0.8750 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Call | | | 29.12810 | 30.039 | 16.14 | 0.1293 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Put | | | 733.72810 | 709.039 | 16.14 | 0.8707 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 12,120 |
| ZMW / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.26310 | | 1.25570 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.24070 | | 1.23330 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.22060 | | 1.21340 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.18310 | | 1.17630 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | | | | 5 733 165 134.40 | 471,801 | 1,660,078 |
| Total Options | | | | | | | | | | | | 9 153 137.31 | 54,681 | 2,931,259 |
| Grand Total: | | | | | | | | | | | | 5,742,318,271.71 | 526,482 | 4,591,337 |