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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/05/2018

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 18/05/2018 Foreign Exchange Future | | | 12.46300 | | 12.59290 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 21/05/2018 Foreign Exchange Future | | | 12.46640 | | 12.59800 | | | 0.0000 | 0.00 | 0 | 30,000 |
| \$ / R On 22/05/2018 Foreign Exchange Future | | | 12.46800 | | 12.59970 | | | 0.0000 | 0.00 | 0 | 34,600 |
| \$ / R On 25/05/2018 Foreign Exchange Future | | | 12.47300 | | 12.60480 | | | 0.0000 | 0.00 | 0 | 20,000 |
| \$ / R On 28/05/2018 Foreign Exchange Future | | | 12.47800 | | 12.61000 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 29/05/2018 Foreign Exchange Future | | | 12.47970 | | 12.61170 | | | 0.0000 | 249,594,000.00 | 20,000 | 30,000 |
| \$ / R On 31/05/2018 Foreign Exchange Future | | | 12.48300 | | 12.61520 | | | 0.0000 | 0.00 | 0 | 270 |
| \$ / R On 08/06/2018 Foreign Exchange Future | | | 12.49640 | | 12.62890 | | | 0.0000 | 0.00 | 0 | 1,746 |
| \$ / R On 15/06/2018 Foreign Exchange Future | | | 12.35090 | | 12.35090 | | | 0.0000 | 0.00 | 0 | 20 |
| \$ / R On 18/06/2018 Foreign Exchange Future | | | 12.51320 | | 12.64620 | | | 0.0000 | 665,439,462.80 | 53,179 | 1,128,007 |
| \$ / R On 20/06/2018 Foreign Exchange Future | | | 12.51650 | | 12.64950 | | | 0.0000 | 0.00 | 0 | 9,546 |
| \$ / R On 29/06/2018 Foreign Exchange Future | | | 12.53120 | | 12.66470 | | | 0.0000 | 0.00 | 0 | 2,085 |
| \$ / R On 02/07/2018 Foreign Exchange Future | | | 12.53620 | | 12.66980 | | | 0.0000 | 0.00 | 0 | 100 |
| \$ / R On 06/07/2018 Foreign Exchange Future | | | 12.54270 | | 12.67660 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 20/07/2018 Foreign Exchange Future | | | 12.56570 | | 12.70010 | | | 0.0000 | 0.00 | 0 | 1,800 |
| \$ / R On 24/07/2018 Foreign Exchange Future | | | 12.57230 | | 12.70670 | | | 0.0000 | 0.00 | 0 | 500 |
| \$ / R On 25/07/2018 Foreign Exchange Future | | | 12.57390 | | 12.70840 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 27/07/2018 Foreign Exchange Future | | | 12.57720 | | 12.71170 | | | 0.0000 | 0.00 | 0 | 1,345 |
| \$ / R On 31/07/2018 Foreign Exchange Future | | | 12.58380 | | 12.71830 | | | 0.0000 | 0.00 | 0 | 2,015 |
| \$ / R On 07/08/2018 Foreign Exchange Future | | | 12.59530 | | 12.72990 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/08/2018 Foreign Exchange Future | | | 12.60520 | | 12.73980 | | | 0.0000 | 0.00 | 0 | 70 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 31/08/2018 | Foreign Exchange Future | | | 12.63430 | | 12.76910 | | | 0.0000 | 7,580,580.00 | 600 | 3,479 |
| \$ / R | On | 03/09/2018 | Foreign Exchange Future | | | 12.47770 | | 12.47770 | | | 0.0000 | 0.00 | 0 | 177 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 12.66140 | | 12.79660 | | | 0.0000 | 6,634,573.60 | 524 | 90,123 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Future | | | 12.67890 | | 12.81450 | | | 0.0000 | 17,750,460.00 | 1,400 | 2,695 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Future | | | 12.72200 | | 12.85820 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Future | | | 12.72840 | | 12.86470 | | | 0.0000 | 0.00 | 0 | 225 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Future | | | 12.73160 | | 12.86790 | | | 0.0000 | 0.00 | 0 | 1,643 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Future | | | 12.73950 | | 12.87600 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Future | | | 12.75230 | | 12.88900 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Future | | | 12.75710 | | 12.89390 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Future | | | 12.77880 | | 12.91630 | | | 0.0000 | 0.00 | 0 | 2,812 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Future | | | 12.79580 | | 12.93390 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 12.80040 | | 12.93870 | | | 0.0000 | 7,744,242.00 | 605 | 25,417 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Future | | | 12.82660 | | 12.96590 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Future | | | 12.87450 | | 13.01550 | | | 0.0000 | 0.00 | 0 | 1,225 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Future | | | 12.89450 | | 13.03630 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Future | | | 12.91750 | | 13.05980 | | | 0.0000 | 0.00 | 0 | 1,225 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 12.94490 | | 13.08770 | | | 0.0000 | 0.00 | 0 | 4,948 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Future | | | 12.95860 | | 13.10170 | | | 0.0000 | 0.00 | 0 | 4,414 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Future | | | 13.01040 | | 13.15440 | | | 0.0000 | 0.00 | 0 | 1,225 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 13.07870 | | 13.22200 | | | 0.0000 | 0.00 | 0 | 3,087 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 13.35390 | | 13.49000 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Future | | | 13.63880 | | 13.77060 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Future | | | 13.72620 | | 13.86160 | | | 0.0000 | 0.00 | 0 | 84,000 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Future | | | 13.81740 | | 13.95650 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 954,743,318.40 | 76,308 | 1,489,079 |
| \$ / R | On | 18/05/2018 | Foreign Exchange Option | 12.00 | Put | | | 0.35790 | 0.588 | 21.61 | 0.0088 | 0.00 | 0 | 51,000 |
| \$ / R | On | 18/05/2018 | Foreign Exchange Option | 12.00 | Call | | | 593.25790 | 463.588 | 21.61 | 0.9912 | 0.00 | 0 | 0 |
| \$ / R | On | 21/05/2018 | Foreign Exchange Option | 11.95 | Put | | | 1.77060 | 2.569 | 18.54 | 0.0250 | 0.00 | 0 | 0 |
| \$ / R | On | 21/05/2018 | Foreign Exchange Option | 11.95 | Call | | | 649.77060 | 518.969 | 18.54 | 0.9750 | 0.00 | 0 | 30,000 |
| \$ / R | On | 22/05/2018 | Foreign Exchange Option | 12.00 | Put | | | 3.63700 | 6.162 | 18.28 | 0.0500 | 0.00 | 0 | 0 |
| \$ / R | On | 22/05/2018 | Foreign Exchange Option | 12.00 | Call | | | 603.33700 | 474.162 | 18.28 | 0.9500 | 0.00 | 0 | 30,000 |
| \$ / R | On | 25/05/2018 | Foreign Exchange Option | 12.60 | Put | | | 118.49510 | 195.200 | 15.44 | 0.6575 | 0.00 | 0 | 0 |
| \$ / R | On | 25/05/2018 | Foreign Exchange Option | 12.60 | Call | | | 123.29510 | 68.201 | 15.44 | 0.3425 | 0.00 | 0 | 80,000 |
| \$ / R | On | 25/05/2018 | Foreign Exchange Option | 12.37 | Put | | | 43.21390 | 73.632 | 15.17 | 0.3594 | 0.00 | 0 | 0 |
| \$ / R | On | 25/05/2018 | Foreign Exchange Option | 12.37 | Call | | | 278.01390 | 176.632 | 15.17 | 0.6406 | 0.00 | 0 | 30,000 |
| \$ / R | On | 28/05/2018 | Foreign Exchange Option | 12.60 | Put | | | 126.88140 | 203.385 | 14.73 | 0.6372 | 0.00 | 0 | 0 |
| \$ / R | On | 28/05/2018 | Foreign Exchange Option | 12.60 | Call | | | 136.88140 | 81.385 | 14.73 | 0.3628 | 0.00 | 0 | 40,000 |
| \$ / R | On | 28/05/2018 | Foreign Exchange Option | 12.80 | Put | | | 254.92230 | 356.718 | 15.41 | 0.8153 | 0.00 | 0 | 0 |
| \$ / R | On | 28/05/2018 | Foreign Exchange Option | 12.80 | Call | | | 64.92230 | 34.718 | 15.41 | 0.1847 | 0.00 | 0 | 0 |
| \$ / R | On | 28/05/2018 | Foreign Exchange Option | 13.00 | Put | | | 418.02240 | 535.497 | 16.09 | 0.9177 | 0.00 | 0 | 0 |
| \$ / R | On | 28/05/2018 | Foreign Exchange Option | 13.00 | Call | | | 28.02240 | 13.497 | 16.09 | 0.0823 | 0.00 | 0 | 0 |
| \$ / R | On | 29/05/2018 | Foreign Exchange Option | 12.46 | Put | | | 77.34410 | 126.763 | 14.53 | 0.4716 | 0.00 | 0 | 0 |
| \$ / R | On | 29/05/2018 | Foreign Exchange Option | 12.46 | Call | | | 229.04410 | 146.463 | 14.53 | 0.5284 | 0.00 | 0 | 30,000 |
| \$ / R | On | 29/05/2018 | Foreign Exchange Option | 12.45 | Put | | | 74.22840 | 122.053 | 14.53 | 0.4599 | 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 | 29/05/2018 | Foreign Exchange Option | 12.45 | Call | | | 235.92840 | 151.753 | 14.53 | 0.5401 | 3,035,060.00 | 20,000 | 40,000 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 12.55 | Put | | | 120.00880 | 186.232 | 14.85 | 0.5646 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 12.55 | Call | | | 185.20880 | 119.232 | 14.85 | 0.4354 | 0.00 | 0 | 118 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 12.24 | Call | | | 408.02760 | 297.627 | 14.49 | 0.7530 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 12.24 | Put | | | 32.82760 | 54.627 | 14.49 | 0.2470 | 0.00 | 0 | 118 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.43 | Put | | | 2,814.89180 | 2,947.087 | 31.08 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.43 | Call | | | 0.09180 | 0.087 | 31.08 | 0.0004 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 12.75 | Put | | | 233.56120 | 327.324 | 15.64 | 0.7427 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 12.75 | Call | | | 98.76120 | 60.324 | 15.64 | 0.2573 | 0.00 | 0 | 118 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,187.33120 | 1,318.500 | 20.63 | 0.9913 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 13.80 | Call | | | 2.53120 | 1.500 | 20.63 | 0.0087 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 12.60 | Call | | | 157.77400 | 101.224 | 15.05 | 0.3857 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 12.60 | Put | | | 142.57400 | 218.224 | 15.05 | 0.6143 | 0.00 | 0 | 270 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 12.69 | Put | | | 194.51470 | 281.527 | 15.40 | 0.6954 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 12.69 | Call | | | 119.71470 | 74.527 | 15.40 | 0.3046 | 0.00 | 0 | 270 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.89 | Put | | | 3,274.93560 | 3,407.151 | 36.47 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.89 | Call | | | 0.13560 | 0.151 | 36.47 | 0.0006 | 0.00 | 0 | 500 |
| \$ / R | On | 08/06/2018 | Foreign Exchange Option | 12.80 | Put | | | 294.65650 | 387.643 | 15.82 | 0.7207 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2018 | Foreign Exchange Option | 12.80 | Call | | | 123.55650 | 84.043 | 15.82 | 0.2793 | 0.00 | 0 | 1,746 |
| \$ / R | On | 15/06/2018 | Foreign Exchange Option | 12.35 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/06/2018 | Foreign Exchange Option | 12.35 | Call | | | 0.90000 | 0.900 | | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Call | | | 0.04790 | 0.026 | 30.60 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Put | | | 5,053.84790 | 5,186.827 | 30.60 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Call | | | 0.04670 | 0.026 | 30.60 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Put | | | 5,063.84670 | 5,196.826 | 30.60 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Call | | | 0.04910 | 0.027 | 30.60 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Put | | | 5,043.84910 | 5,176.827 | 30.60 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Call | | | 24.26830 | 16.903 | 18.05 | 0.0592 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Put | | | 1,018.06830 | 1,143.703 | 18.05 | 0.9408 | 0.00 | 0 | 70,530 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Call | | | 95.36590 | 68.201 | 16.32 | 0.2028 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Put | | | 499.16590 | 605.001 | 16.32 | 0.7972 | 0.00 | 0 | 1,250 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Put | | | 3,734.66940 | 3,867.450 | 30.60 | 0.9980 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Call | | | 0.86940 | 0.650 | 30.60 | 0.0020 | 0.00 | 0 | 750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Call | | | 1,647.17550 | 1,514.470 | 17.24 | 0.9940 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Put | | | 0.97550 | 1.270 | 17.24 | 0.0060 | 0.00 | 0 | 60,750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Call | | | 106.38170 | 76.233 | 16.14 | 0.2230 | 0.00 | 0 | 15,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Put | | | 460.18170 | 563.033 | 16.14 | 0.7770 | 0.00 | 0 | 21,228 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Put | | | 2,464.55260 | 2,597.420 | 22.13 | 0.9975 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Call | | | 0.75260 | 0.620 | 22.13 | 0.0025 | 0.00 | 0 | 760 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Call | | | 116.02800 | 83.313 | 16.00 | 0.2404 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Put | | | 429.82800 | 530.113 | 16.00 | 0.7596 | 0.00 | 0 | 2,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Put | | | 2,494.50480 | 2,627.424 | 22.35 | 0.9975 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Call | | | 0.70480 | 0.624 | 22.35 | 0.0025 | 0.00 | 0 | 2,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Call | | | 299.04920 | 222.562 | 14.39 | 0.5184 | 0.00 | 0 | 6,550 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Put | | | 152.84920 | 209.362 | 14.39 | 0.4816 | 0.00 | 0 | 115,480 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | | 2,854.46350 | 2,987.485 | 25.03 | 0.9975 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | | 0.66350 | 0.685 | 25.03 | 0.0025 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Call | | | 20.98940 | 14.637 | 18.21 | 0.0519 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Put | | | 1,074.78940 | 1,201.437 | 18.21 | 0.9481 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Call | | | 670.30340 | 551.677 | 13.44 | 0.8546 | 0.00 | 0 | 3,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Put | | | 24.10340 | 38.477 | 13.44 | 0.1454 | 76,954.80 | 2,000 | 38,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.81 | Put | | | 2,165.27400 | 2,297.746 | 20.86 | 0.9960 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.81 | Call | | | 1.47400 | 0.946 | 20.86 | 0.0040 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.50 | Call | | | 1,151.62160 | 1,020.023 | 15.16 | 0.9696 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.50 | Put | | | 5.42160 | 6.823 | 15.16 | 0.0304 | 0.00 | 0 | 40,216 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.75 | Call | | | 180.81130 | 131.945 | 15.27 | 0.3500 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.75 | Put | | | 284.61130 | 368.746 | 15.27 | 0.6500 | 0.00 | 0 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.52 | Put | | | 3,874.56320 | 4,007.272 | 30.60 | 0.9985 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.52 | Call | | | 0.76320 | 0.471 | 30.60 | 0.0015 | 0.00 | 0 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.71 | Put | | | 2,065.65530 | 2,198.000 | 20.63 | 0.9950 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.71 | Call | | | 1.85530 | 1.200 | 20.63 | 0.0050 | 0.00 | 0 | 50 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.30 | Call | | | 54.67960 | 38.217 | 17.09 | 0.1228 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.30 | Put | | | 708.47960 | 825.017 | 17.09 | 0.8772 | 0.00 | 0 | 25,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.53 | Put | | | 2,884.46880 | 3,017.491 | 25.25 | 0.9975 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.53 | Call | | | 0.66880 | 0.691 | 25.25 | 0.0025 | 0.00 | 0 | 965 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.17 | Call | | | 73.13900 | 52.038 | 16.73 | 0.1606 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.17 | Put | | | 596.93900 | 708.838 | 16.73 | 0.8394 | 0.00 | 0 | 965 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.40 | Call | | | 360.02840 | 273.574 | 14.20 | 0.5926 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.40 | Put | | | 113.82840 | 160.374 | 14.20 | 0.4074 | 0.00 | 0 | 15,103 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.48 | Call | | | 35.66830 | 24.827 | 17.60 | 0.0838 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.48 | Put | | | 869.46830 | 991.627 | 17.60 | 0.9162 | 0.00 | 0 | 7,420 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.49 | Put | | | 3,844.61550 | 3,977.305 | 30.60 | 0.9984 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.49 | Call | | | 0.81550 | 0.505 | 30.60 | 0.0016 | 0.00 | 0 | 7,420 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.22 | Call | | | 65.41900 | 46.231 | 16.87 | 0.1450 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.22 | Put | | | 639.21900 | 753.031 | 16.87 | 0.8550 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.43 | Put | | | 2,784.45180 | 2,917.472 | 24.51 | 0.9975 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.43 | Call | | | 0.65180 | 0.672 | 24.51 | 0.0025 | 0.00 | 0 | 15,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.46 | Call | | | 37.41660 | 26.049 | 17.54 | 0.0875 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.46 | Put | | | 851.21660 | 972.849 | 17.54 | 0.9125 | 0.00 | 0 | 5,183 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.16 | Put | | | 3,514.60800 | 3,647.645 | 29.93 | 0.9974 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.16 | Call | | | 0.80800 | 0.845 | 29.93 | 0.0026 | 0.00 | 0 | 5,183 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.10 | Call | | | 7.93510 | 5.382 | 19.18 | 0.0206 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.10 | Put | | | 1,461.73510 | 1,592.182 | 19.18 | 0.9794 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.38 | Put | | | 4,733.90450 | 4,866.860 | 30.60 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.38 | Call | | | 0.10450 | 0.060 | 30.60 | 0.0002 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.00 | Call | | | 10.12540 | 6.919 | 18.95 | 0.0260 | 0.00 | 0 | 30,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.00 | Put | | | 1,363.92540 | 1,493.719 | 18.95 | 0.9740 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.28 | Put | | | 4,633.93280 | 4,766.876 | 30.60 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.28 | Call | | | 0.13280 | 0.076 | 30.60 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.83 | Call | | | 15.31770 | 10.616 | 18.54 | 0.0387 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.83 | Put | | | 1,199.11770 | 1,327.416 | 18.54 | 0.9613 | 0.00 | 0 | 300 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.41 | Put | | | 3,764.67830 | 3,897.407 | 30.60 | 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 | 18/06/2018 | Foreign Exchange Option | 16.41 | Call | | | 0.87830 | 0.607 | 30.60 | 0.0019 | 0.00 | 0 | 300 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.21 | Put | | | 4,563.95690 | 4,696.891 | 30.60 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.21 | Call | | | 0.15690 | 0.091 | 30.60 | 0.0003 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.84 | Call | | | 14.95060 | 10.352 | 18.57 | 0.0378 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.84 | Put | | | 1,208.75060 | 1,337.152 | 18.57 | 0.9622 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.00 | Put | | | 4,354.05680 | 4,486.952 | 30.60 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.00 | Call | | | 0.25680 | 0.152 | 30.60 | 0.0005 | 0.00 | 0 | 3,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.90 | Call | | | 12.92740 | 8.900 | 18.71 | 0.0329 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.90 | Put | | | 1,266.72740 | 1,395.700 | 18.71 | 0.9671 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.25 | Call | | | 464.84250 | 364.376 | 13.92 | 0.7016 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.25 | Put | | | 68.64250 | 101.176 | 13.92 | 0.2984 | 0.00 | 0 | 12,415 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Call | | | 18.59530 | 12.986 | 18.36 | 0.0465 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Put | | | 1,122.39530 | 1,249.786 | 18.36 | 0.9535 | 0.00 | 0 | 2,415 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.92 | Put | | | 4,274.10910 | 4,406.984 | 30.60 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.92 | Call | | | 0.30910 | 0.184 | 30.60 | 0.0006 | 0.00 | 0 | 2,415 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Call | | | 5.51600 | 3.699 | 19.54 | 0.0145 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Put | | | 1,609.31600 | 1,740.499 | 19.54 | 0.9855 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.26 | Call | | | 457.38100 | 357.792 | 13.93 | 0.6946 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.26 | Put | | | 71.18100 | 104.592 | 13.93 | 0.3054 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.80 | Call | | | 16.47300 | 11.450 | 18.47 | 0.0414 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,170.27300 | 1,298.250 | 18.47 | 0.9586 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.65 | Put | | | 4,004.37120 | 4,137.149 | 30.60 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.65 | Call | | | 0.57120 | 0.349 | 30.60 | 0.0011 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.81 | Call | | | 16.07860 | 11.165 | 18.50 | 0.0405 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.81 | Put | | | 1,179.87860 | 1,307.965 | 18.50 | 0.9595 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.79 | Put | | | 3,144.51970 | 3,277.548 | 27.18 | 0.9975 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.79 | Call | | | 0.71970 | 0.748 | 27.18 | 0.0025 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Put | | | 1,886.62590 | 2,018.654 | 20.20 | 0.9924 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Call | | | 2.82590 | 1.854 | 20.20 | 0.0076 | 0.00 | 0 | 7,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.50 | Call | | | 33.99920 | 23.662 | 17.65 | 0.0802 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.50 | Put | | | 887.79920 | 1,010.462 | 17.65 | 0.9198 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.30 | Call | | | 428.19270 | 332.209 | 14.01 | 0.6660 | 0.00 | 0 | 4,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.30 | Put | | | 81.99270 | 119.009 | 14.01 | 0.3340 | 0.00 | 0 | 24,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.30 | Put | | | 2,654.43190 | 2,787.449 | 23.54 | 0.9975 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.30 | Call | | | 0.63190 | 0.649 | 23.54 | 0.0025 | 0.00 | 0 | 24,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.12 | Call | | | 567.45040 | 456.553 | 13.67 | 0.7874 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.12 | Put | | | 41.25040 | 63.353 | 13.67 | 0.2126 | 0.00 | 0 | 372 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.20 | Call | | | 68.40730 | 48.475 | 16.81 | 0.1511 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.20 | Put | | | 622.20730 | 735.275 | 16.81 | 0.8489 | 0.00 | 0 | 372 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.22 | Put | | | 2,574.42090 | 2,707.436 | 22.95 | 0.9975 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.22 | Call | | | 0.62090 | 0.636 | 22.95 | 0.0025 | 0.00 | 0 | 372 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Call | | | 0.62490 | 0.641 | 23.17 | 0.0025 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Put | | | 2,604.42490 | 2,737.441 | 23.17 | 0.9975 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Put | | | 7,903.80000 | 8,036.800 | 30.60 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Call | | | 0.00000 | 0.000 | 30.60 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.00 | Put | | | 2,354.75980 | 2,487.406 | 21.31 | 0.9974 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.00 | Call | | | 0.95980 | 0.606 | 21.31 | 0.0026 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.14 | Put | | | 44.82240 | 68.398 | 13.71 | 0.2250 | 0.00 | 0 | 155,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.14 | Call | | | 551.02240 | 441.598 | 13.71 | 0.7750 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.15 | Call | | | 542.89190 | 434.224 | 13.73 | 0.7686 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.15 | Put | | | 46.69190 | 71.024 | 13.73 | 0.2314 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.20 | Call | | | 1,448.20030 | 1,315.829 | 16.53 | 0.9880 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.20 | Put | | | 2.00030 | 2.629 | 16.53 | 0.0120 | 0.00 | 0 | 2,550 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.24 | Put | | | 66.16860 | 97.833 | 13.90 | 0.2914 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.24 | Call | | | 472.36860 | 371.033 | 13.90 | 0.7086 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.75 | Call | | | 907.57410 | 778.159 | 13.96 | 0.9357 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.75 | Put | | | 11.37410 | 14.959 | 13.96 | 0.0643 | 0.00 | 0 | 60,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.35 | Put | | | 752.40240 | 870.712 | 17.23 | 0.8894 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.35 | Call | | | 48.60240 | 33.912 | 17.23 | 0.1106 | 0.00 | 0 | 60,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.90 | Call | | | 764.03320 | 637.216 | 13.25 | 0.8999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.90 | Put | | | 17.83320 | 24.016 | 13.25 | 0.1001 | 120,078.00 | 5,000 | 9,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.35 | Put | | | 3.39750 | 4.281 | 15.87 | 0.0193 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.35 | Call | | | 1,299.59750 | 1,167.481 | 15.87 | 0.9807 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.45 | Put | | | 4.68250 | 5.838 | 15.39 | 0.0261 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.45 | Call | | | 1,200.88250 | 1,069.038 | 15.39 | 0.9739 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.77 | Call | | | 888.27480 | 759.134 | 13.87 | 0.9318 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.77 | Put | | | 12.07480 | 15.934 | 13.87 | 0.0682 | 0.00 | 0 | 76,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.70 | Put | | | 9.79780 | 12.778 | 14.20 | 0.0554 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.70 | Call | | | 955.99780 | 825.978 | 14.20 | 0.9446 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.13 | Put | | | 43.00890 | 65.842 | 13.69 | 0.2188 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.13 | Call | | | 559.20890 | 449.042 | 13.69 | 0.7812 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.60 | Call | | | 1,053.48050 | 922.531 | 14.68 | 0.9590 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.60 | Put | | | 7.28050 | 9.330 | 14.68 | 0.0410 | 0.00 | 0 | 12,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.80 | Call | | | 859.40940 | 730.716 | 13.73 | 0.9254 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.80 | Put | | | 13.20940 | 17.516 | 13.73 | 0.0746 | 0.00 | 0 | 5,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.06 | Call | | | 618.00510 | 502.998 | 13.55 | 0.8227 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.06 | Put | | | 31.80510 | 49.798 | 13.55 | 0.1773 | 0.00 | 0 | 150 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.45 | Put | | | 132.42400 | 183.923 | 14.30 | 0.4446 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.45 | Call | | | 328.62400 | 247.123 | 14.30 | 0.5554 | 0.00 | 0 | 150 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.23 | Put | | | 63.75970 | 94.566 | 13.88 | 0.2845 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.23 | Call | | | 479.95970 | 377.766 | 13.88 | 0.7155 | 0.00 | 0 | 3,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.20 | Put | | | 56.90570 | 85.199 | 13.82 | 0.2641 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.20 | Call | | | 503.10570 | 398.399 | 13.82 | 0.7359 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.55 | Put | | | 175.11660 | 237.854 | 14.57 | 0.5180 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.55 | Call | | | 271.31660 | 201.054 | 14.57 | 0.4820 | 0.00 | 0 | 80,000 |
| \$ / R | On | 20/06/2018 | Foreign Exchange Option | 12.44 | Put | | | 133.97000 | 184.775 | 14.33 | 0.4363 | 0.00 | 0 | 0 |
| \$ / R | On | 20/06/2018 | Foreign Exchange Option | 12.44 | Call | | | 343.47000 | 261.275 | 14.33 | 0.5637 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 15.62 | Put | | | 2,956.70170 | 3,090.090 | 23.66 | 0.9959 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 15.62 | Call | | | 1.40170 | 1.290 | 23.66 | 0.0041 | 0.00 | 0 | 500 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,166.42370 | 1,291.665 | 18.19 | 0.9326 | 0.00 | 0 | 1,000 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 13.80 | Call | | | 31.12370 | 22.865 | 18.19 | 0.0674 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 16.10 | Put | | | 3,436.71530 | 3,570.136 | 26.61 | 0.9962 | 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 | 29/06/2018 | Foreign Exchange Option | 16.10 | Call | | | 1.41530 | 1.336 | 26.61 | 0.0038 | 0.00 | 0 | 500 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 11.80 | Call | | | 891.66080 | 766.473 | 13.55 | 0.8977 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 11.80 | Put | | | 21.86080 | 30.273 | 13.55 | 0.1023 | 0.00 | 0 | 2,000 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 12.50 | Call | | | 351.48720 | 275.556 | 14.35 | 0.5326 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 12.50 | Put | | | 181.68720 | 239.356 | 14.35 | 0.4674 | 0.00 | 0 | 2,000 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Put | | | 1,334.37770 | 1,461.059 | 18.25 | 0.9487 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Call | | | 24.17770 | 17.259 | 18.25 | 0.0513 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.12 | Put | | | 571.72560 | 675.711 | 16.17 | 0.7750 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.12 | Call | | | 121.52560 | 91.910 | 16.17 | 0.2250 | 0.00 | 0 | 2,000 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 12.07 | Call | | | 663.51320 | 555.201 | 13.69 | 0.7812 | 0.00 | 0 | 0 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 12.07 | Put | | | 56.91320 | 82.501 | 13.69 | 0.2188 | 0.00 | 0 | 2,000 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 13.73 | Put | | | 1,099.41370 | 1,221.902 | 17.75 | 0.9082 | 0.00 | 0 | 0 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 13.73 | Call | | | 46.01370 | 34.602 | 17.75 | 0.0918 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 13.60 | Put | | | 981.35990 | 1,100.911 | 17.42 | 0.8870 | 0.00 | 0 | 0 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 13.60 | Call | | | 57.95990 | 43.611 | 17.42 | 0.1130 | 0.00 | 0 | 1,000 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,161.68110 | 1,282.616 | 17.60 | 0.8895 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 61.78110 | 48.316 | 17.60 | 0.1105 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.45 | Call | | | 22.21920 | 17.246 | 18.28 | 0.0435 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.45 | Put | | | 1,765.51920 | 1,894.946 | 18.28 | 0.9565 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.94 | Put | | | 3,236.92420 | 3,370.752 | 22.15 | 0.9921 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.94 | Call | | | 3.62420 | 3.052 | 22.15 | 0.0079 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.19 | Put | | | 1,518.90970 | 1,644.962 | 17.96 | 0.9346 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.19 | Call | | | 35.60970 | 27.262 | 17.96 | 0.0654 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.72 | Put | | | 3,017.21570 | 3,151.206 | 21.37 | 0.9908 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.72 | Call | | | 3.91570 | 3.506 | 21.37 | 0.0092 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Put | | | 1,612.37330 | 1,740.155 | 18.13 | 0.9420 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Call | | | 30.77330 | 24.055 | 18.13 | 0.0580 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2018 | Foreign Exchange Option | 12.06 | Put | | | 79.19840 | 107.994 | 13.65 | 0.2349 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2018 | Foreign Exchange Option | 12.06 | Call | | | 730.89840 | 625.194 | 13.65 | 0.7651 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 15.82 | Put | | | 3,106.67990 | 3,240.273 | 21.18 | 0.9898 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 15.82 | Call | | | 4.97990 | 4.073 | 21.18 | 0.0102 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,160.38500 | 1,279.434 | 17.39 | 0.8693 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 78.68500 | 63.234 | 17.39 | 0.1307 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 16.32 | Put | | | 3,605.12910 | 3,738.841 | 22.48 | 0.9935 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 16.32 | Call | | | 3.42910 | 2.641 | 22.48 | 0.0065 | 0.00 | 0 | 500 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 16.18 | Put | | | 3,454.62310 | 3,588.079 | 21.42 | 0.9918 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 16.18 | Call | | | 4.52310 | 3.379 | 21.42 | 0.0082 | 0.00 | 0 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 12.32 | Put | | | 165.81370 | 211.874 | 13.99 | 0.3577 | 0.00 | 0 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 12.32 | Call | | | 575.71370 | 487.174 | 13.99 | 0.6423 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 13.86 | Call | | | 83.15270 | 67.857 | 17.42 | 0.1334 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 13.86 | Put | | | 1,213.25270 | 1,332.557 | 17.42 | 0.8666 | 0.00 | 0 | 1,880 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Put | | | 1,914.25050 | 2,042.778 | 18.60 | 0.9416 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Call | | | 34.05050 | 27.978 | 18.60 | 0.0584 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Put | | | 3,290.12270 | 3,422.557 | 19.82 | 0.9852 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Call | | | 9.22270 | 6.857 | 19.82 | 0.0148 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,161.07840 | 1,275.471 | 17.02 | 0.8190 | 0.00 | 0 | 1,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Call | | | 130.17840 | 109.771 | 17.02 | 0.1810 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Put | | | 3,805.58330 | 3,938.818 | 20.02 | 0.9928 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Call | | | 4.68330 | 3.118 | 20.02 | 0.0072 | 0.00 | 0 | 500 |
| \$ / R | On | 03/09/2018 | Foreign Exchange Option | 12.47 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 03/09/2018 | Foreign Exchange Option | 12.47 | Call | | | 7.70000 | 7.700 | | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Put | | | 3,354.77640 | 3,486.715 | 19.07 | 0.9834 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Call | | | 11.37640 | 8.115 | 19.07 | 0.0166 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Call | | | 408.84980 | 351.511 | 14.82 | 0.4491 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Put | | | 462.24980 | 540.111 | 14.82 | 0.5509 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Call | | | 1,811.06720 | 1,678.493 | 14.08 | 0.9604 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Put | | | 14.46720 | 17.093 | 14.08 | 0.0396 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Call | | | 366.74140 | 314.706 | 15.05 | 0.4122 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Put | | | 530.14140 | 613.306 | 15.05 | 0.5878 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Put | | | 2,384.17300 | 2,513.513 | 19.06 | 0.9399 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Call | | | 40.77300 | 34.913 | 19.06 | 0.0601 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Call | | | 578.54500 | 500.152 | 14.17 | 0.5779 | 0.00 | 0 | 4,600 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Put | | | 281.94500 | 338.752 | 14.17 | 0.4221 | 0.00 | 0 | 24,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Call | | | 519.76640 | 447.190 | 14.33 | 0.5360 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Put | | | 333.16640 | 395.790 | 14.33 | 0.4640 | 0.00 | 0 | 13,231 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Put | | | 3,187.81600 | 3,319.191 | 19.08 | 0.9789 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Call | | | 14.41600 | 10.591 | 19.08 | 0.0211 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Put | | | 3,256.48180 | 3,388.097 | 19.08 | 0.9808 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Call | | | 13.08180 | 9.497 | 19.08 | 0.0192 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Call | | | 499.58410 | 429.100 | 14.39 | 0.5210 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Put | | | 352.98410 | 417.700 | 14.39 | 0.4790 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Put | | | 1,037.24410 | 1,145.691 | 16.51 | 0.7682 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Call | | | 183.84410 | 157.091 | 16.51 | 0.2318 | 0.00 | 0 | 1,464 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Call | | | 169.70690 | 145.090 | 16.68 | 0.2163 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Put | | | 1,103.10690 | 1,213.690 | 16.68 | 0.7837 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Put | | | 4,226.47420 | 4,360.528 | 19.04 | 0.9955 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Call | | | 3.07420 | 1.928 | 19.04 | 0.0045 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Call | | | 245.95220 | 210.203 | 15.91 | 0.2970 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Put | | | 809.35220 | 908.804 | 15.91 | 0.7030 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Put | | | 3,295.77270 | 3,427.520 | 19.07 | 0.9819 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Call | | | 12.37270 | 8.920 | 19.07 | 0.0181 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.75 | Call | | | 1,109.92630 | 994.190 | 13.21 | 0.8434 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.75 | Put | | | 63.32630 | 82.790 | 13.21 | 0.1566 | 0.00 | 0 | 93,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.25 | Call | | | 274.59630 | 234.890 | 15.67 | 0.3257 | 0.00 | 0 | 1,250 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.25 | Put | | | 727.99630 | 823.490 | 15.67 | 0.6743 | 0.00 | 0 | 73,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.29 | Put | | | 3,502.60790 | 3,634.986 | 19.05 | 0.9866 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.29 | Call | | | 9.20790 | 6.386 | 19.05 | 0.0134 | 0.00 | 0 | 73,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.85 | Call | | | 1,027.03910 | 915.054 | 13.30 | 0.8140 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.85 | Put | | | 80.43910 | 103.654 | 13.30 | 0.1860 | 0.00 | 0 | 48,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.00 | Call | | | 908.66680 | 802.928 | 13.44 | 0.7654 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.00 | Put | | | 112.06680 | 141.528 | 13.44 | 0.2346 | 0.00 | 0 | 13,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.30 | Put | | | 764.58450 | 861.958 | 15.78 | 0.6876 | 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 | 13.30 | Call | | | 261.18450 | 223.358 | 15.78 | 0.3124 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.60 | Call | | | 1,239.53930 | 1,118.861 | 13.07 | 0.8824 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.60 | Put | | | 42.93930 | 57.461 | 13.07 | 0.1176 | 0.00 | 0 | 2,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.30 | Call | | | 697.95560 | 608.922 | 13.88 | 0.6548 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.30 | Put | | | 201.35560 | 247.522 | 13.88 | 0.3452 | 0.00 | 0 | 100 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.50 | Call | | | 1,329.04080 | 1,205.543 | 12.98 | 0.9048 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.50 | Put | | | 32.44080 | 44.143 | 12.98 | 0.0952 | 0.00 | 0 | 45,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.77 | Put | | | 416.17120 | 489.424 | 14.65 | 0.5229 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.77 | Call | | | 442.77120 | 380.824 | 14.65 | 0.4771 | 0.00 | 0 | 5,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Put | | | 917.13610 | 1,021.137 | 16.20 | 0.7363 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Call | | | 213.73610 | 182.537 | 16.20 | 0.2637 | 0.00 | 0 | 3,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.70 | Call | | | 1,152.46160 | 1,034.985 | 13.17 | 0.8571 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.70 | Put | | | 55.86160 | 73.585 | 13.17 | 0.1429 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.25 | Put | | | 183.74640 | 227.285 | 13.81 | 0.3261 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.25 | Call | | | 730.34640 | 638.685 | 13.81 | 0.6739 | 0.00 | 0 | 500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.90 | Call | | | 986.75510 | 876.773 | 13.35 | 0.7984 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.90 | Put | | | 90.15510 | 115.373 | 13.35 | 0.2016 | 0.00 | 0 | 3,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.48 | Call | | | 1,347.98350 | 1,223.189 | 12.96 | 0.9089 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.48 | Put | | | 31.38350 | 41.789 | 12.96 | 0.0911 | 0.00 | 0 | 5,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.68 | Call | | | 484.86060 | 416.532 | 14.46 | 0.5099 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.68 | Put | | | 368.26060 | 435.132 | 14.46 | 0.4901 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.20 | Put | | | 692.09070 | 785.635 | 15.57 | 0.6605 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.20 | Call | | | 288.69070 | 247.035 | 15.57 | 0.3395 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.80 | Put | | | 432.82410 | 508.173 | 14.71 | 0.5335 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.80 | Call | | | 429.42410 | 369.573 | 14.71 | 0.4665 | 0.00 | 0 | 50 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.00 | Put | | | 555.86170 | 640.870 | 15.14 | 0.6006 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.00 | Call | | | 352.46170 | 302.270 | 15.14 | 0.3994 | 0.00 | 0 | 20,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.88 | Call | | | 396.94200 | 341.083 | 14.88 | 0.4388 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.88 | Put | | | 480.34200 | 559.683 | 14.88 | 0.5612 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.48 | Call | | | 589.75550 | 510.300 | 14.14 | 0.5856 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.48 | Put | | | 273.15550 | 328.900 | 14.14 | 0.4144 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 8.17 | Call | | | 4,626.60430 | 4,491.406 | 18.52 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 8.17 | Put | | | 0.00430 | 0.006 | 18.52 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.58 | Call | | | 535.31690 | 461.165 | 14.29 | 0.5474 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.58 | Put | | | 318.71690 | 379.765 | 14.29 | 0.4526 | 0.00 | 0 | 8,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.38 | Call | | | 648.23990 | 563.453 | 14.00 | 0.6241 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.38 | Put | | | 231.63990 | 282.053 | 14.00 | 0.3759 | 0.00 | 0 | 60,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Call | | | 53.87680 | 45.885 | 18.60 | 0.0774 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Put | | | 2,117.27680 | 2,244.485 | 18.60 | 0.9226 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Call | | | 53.33780 | 45.433 | 18.62 | 0.0767 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Put | | | 2,126.73780 | 2,254.033 | 18.62 | 0.9233 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Call | | | 54.42170 | 46.341 | 18.58 | 0.0781 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Put | | | 2,107.82170 | 2,234.941 | 18.58 | 0.9219 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Put | | | 3,447.04160 | 3,579.466 | 18.69 | 0.9832 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Call | | | 11.54160 | 8.366 | 18.69 | 0.0168 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,163.16310 | 1,274.220 | 16.76 | 0.7825 | 0.00 | 0 | 1,000 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Call | | 177.66310 | 153.120 | 16.76 | 0.2175 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Put | | 3,990.49130 | 4,124.514 | 18.59 | 0.9925 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Call | | 4.99130 | 3.414 | 18.59 | 0.0075 | 0.00 | 0 | 500 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Put | | 1,756.27330 | 1,875.916 | 17.65 | 0.8527 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Call | | 124.47330 | 107.916 | 17.65 | 0.1473 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Put | | 2,275.30780 | 2,401.325 | 18.43 | 0.9017 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Call | | 80.00780 | 69.725 | 18.43 | 0.0983 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Put | | 3,630.56820 | 3,762.560 | 20.35 | 0.9637 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Call | | 28.46820 | 24.160 | 20.35 | 0.0363 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Put | | 1,165.80720 | 1,273.154 | 16.50 | 0.7466 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Call | | 233.70720 | 204.754 | 16.50 | 0.2534 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Put | | 4,169.30200 | 4,302.206 | 20.53 | 0.9780 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Call | | 17.20200 | 13.806 | 20.53 | 0.0220 | 0.00 | 0 | 500 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Put | | 123.29990 | 150.751 | 13.36 | 0.2156 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Call | | 1,099.29990 | 990.251 | 13.36 | 0.7844 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Call | | 230.37940 | 202.335 | 16.57 | 0.2476 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Put | | 1,214.37940 | 1,322.835 | 16.57 | 0.7524 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Put | | 3,957.21010 | 4,090.078 | 20.56 | 0.9705 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Call | | 23.21010 | 19.578 | 20.56 | 0.0295 | 0.00 | 0 | 1,880 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Put | | 2,080.99450 | 2,204.130 | 18.00 | 0.8735 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Call | | 109.99450 | 96.430 | 18.00 | 0.1265 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 11.67 | Put | | 84.20780 | 104.282 | 13.19 | 0.1591 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 11.67 | Call | | 1,308.10780 | 1,191.382 | 13.19 | 0.8409 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 10.83 | Call | | 2,084.88970 | 1,951.853 | 14.06 | 0.9545 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 10.83 | Put | | 20.98970 | 24.753 | 14.06 | 0.0455 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 13.22 | Put | | 737.05660 | 825.464 | 15.34 | 0.6075 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 13.22 | Call | | 410.95660 | 362.564 | 15.34 | 0.3925 | 0.00 | 0 | 51,000 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Put | | 3,824.01750 | 3,956.650 | 20.70 | 0.9535 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Call | | 40.31750 | 35.450 | 20.70 | 0.0465 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Put | | 1,168.28670 | 1,273.648 | 16.33 | 0.7187 | 0.00 | 0 | 1,000 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Call | | 284.58670 | 252.448 | 16.33 | 0.2813 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Put | | 4,416.73780 | 4,550.882 | 20.70 | 0.9722 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Call | | 23.03780 | 19.682 | 20.70 | 0.0278 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Put | | 1,053.07530 | 1,154.305 | 16.01 | 0.6819 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Call | | 336.97530 | 300.105 | 16.01 | 0.3181 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Put | | 2,835.35300 | 2,966.420 | 19.04 | 0.9104 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Call | | 79.25300 | 72.220 | 19.04 | 0.0896 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Call | | 564.10860 | 503.407 | 14.81 | 0.4787 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Put | | 585.40860 | 663.007 | 14.81 | 0.5213 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.95 | Put | | 3,081.75440 | 3,214.383 | 19.49 | 0.9203 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.95 | Call | | 70.45440 | 64.783 | 19.49 | 0.0797 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.50 | Put | | 348.42660 | 405.314 | 14.11 | 0.3918 | 0.00 | 0 | 100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Put | | 2,264.81820 | 2,389.506 | 18.10 | 0.8685 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Call | | 122.64580 | 109.141 | 18.11 | 0.1307 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Put | | 2,273.94580 | 2,398.741 | 18.11 | 0.8693 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Call | | 124.39750 | 110.680 | 18.08 | 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 | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Put | | | 2,255.69750 | 2,380.280 | 18.08 | 0.8677 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.63 | Put | | | 408.83540 | 471.304 | 14.29 | 0.4296 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.00 | Put | | | 0.00000 | 1,438.868 | 16.63 | 0.7401 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.00 | Call | | | 0.00000 | 239.268 | 16.63 | 0.2599 | 358,901.70 | 1,500 | 1,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.00 | Put | | | 2,192.05070 | 2,315.858 | 17.99 | 0.8617 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.00 | Call | | | 130.75070 | 116.258 | 17.99 | 0.1383 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 123.51820 | 109.906 | 18.10 | 0.1315 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.38 | Put | | | 297.44070 | 349.120 | 13.94 | 0.3566 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.95 | Put | | | 1,288.73720 | 1,397.247 | 16.54 | 0.7321 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.95 | Call | | | 277.43720 | 247.647 | 16.54 | 0.2679 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,169.44330 | 1,274.449 | 16.27 | 0.7069 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 308.14330 | 274.849 | 16.27 | 0.2931 | 0.00 | 0 | 2,764 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.63 | Call | | | 717.53540 | 641.704 | 14.29 | 0.5704 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.00 | Call | | | 548.04970 | 488.915 | 14.88 | 0.4682 | 0.00 | 0 | 6,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 735.46600 | 822.069 | 15.22 | 0.5820 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 474.16600 | 422.469 | 15.22 | 0.4180 | 2,957,284.40 | 7,000 | 7,100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.89 | Put | | | 2,092.76250 | 2,215.269 | 17.85 | 0.8517 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.89 | Call | | | 141.46250 | 125.669 | 17.85 | 0.1483 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.38 | Call | | | 856.14070 | 769.520 | 13.94 | 0.6434 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.50 | Call | | | 787.12660 | 705.714 | 14.11 | 0.6082 | 0.00 | 0 | 150 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.64 | Call | | | 1,391.34940 | 1,273.334 | 13.18 | 0.8405 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.64 | Put | | | 92.64940 | 112.934 | 13.18 | 0.1595 | 0.00 | 0 | 2,764 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Put | | | 4,332.30420 | 4,466.277 | 20.70 | 0.9648 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Call | | | 31.00420 | 26.677 | 20.70 | 0.0352 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.00 | Put | | | 609.34970 | 688.515 | 14.88 | 0.5318 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Put | | | 4,013.82900 | 4,146.778 | 20.57 | 0.9476 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Call | | | 49.72900 | 43.378 | 20.57 | 0.0524 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,169.17410 | 1,273.681 | 16.15 | 0.6942 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 335.07410 | 300.281 | 16.15 | 0.3058 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Put | | | 4,642.50560 | 4,778.004 | 20.57 | 0.9681 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Call | | | 28.40560 | 24.604 | 20.57 | 0.0319 | 0.00 | 0 | 500 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 12.79 | Put | | | 513.10310 | 581.609 | 14.43 | 0.4542 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 12.79 | Call | | | 738.60310 | 666.109 | 14.43 | 0.5458 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | | 2,249.35580 | 2,372.739 | 17.70 | 0.8302 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | | 185.65580 | 167.239 | 17.70 | 0.1698 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 12.83 | Put | | | 546.70750 | 616.408 | 14.46 | 0.4534 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 12.83 | Call | | | 776.50750 | 703.908 | 14.46 | 0.5466 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Call | | | 401.16780 | 365.700 | 16.24 | 0.3169 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Put | | | 1,363.46780 | 1,470.800 | 16.24 | 0.6831 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Call | | | 1,454.10110 | 1,340.870 | 13.37 | 0.7933 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Put | | | 166.40110 | 195.970 | 13.37 | 0.2067 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Call | | | 1,263.66700 | 1,158.728 | 13.55 | 0.7366 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Put | | | 235.96700 | 273.828 | 13.55 | 0.2634 | 0.00 | 0 | 4,145 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Put | | | 926.79690 | 1,017.887 | 15.32 | 0.5803 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Call | | | 564.49690 | 512.787 | 15.32 | 0.4197 | 0.00 | 0 | 4,145 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.50 | Call | | | 1,691.36480 | 1,570.970 | 13.14 | 0.8517 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.50 | Put | | 103.66480 | 126.070 | 13.14 | 0.1483 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Call | | 2,767.39860 | 2,625.669 | 12.27 | 0.9805 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Put | | 9.69860 | 10.769 | 12.27 | 0.0195 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.74 | Call | | 1,499.89180 | 1,385.285 | 13.33 | 0.8056 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.74 | Put | | 152.19180 | 180.385 | 13.33 | 0.1944 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Put | | 1,708.71790 | 1,822.053 | 16.82 | 0.7424 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Call | | 316.41790 | 286.953 | 16.82 | 0.2576 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.76 | Call | | 844.71610 | 769.237 | 14.34 | 0.5695 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.76 | Put | | 517.01610 | 584.337 | 14.34 | 0.4305 | 0.00 | 0 | 250 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | 195.01350 | 177.509 | 17.80 | 0.1695 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | 2,437.31350 | 2,562.609 | 17.80 | 0.8305 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | 197.18520 | 179.463 | 17.77 | 0.1711 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Put | | 2,419.48520 | 2,544.563 | 17.77 | 0.8289 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.20 | Put | | 2,321.94110 | 2,445.771 | 17.65 | 0.8194 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.20 | Call | | 209.64110 | 190.671 | 17.65 | 0.1806 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | 196.09590 | 178.483 | 17.79 | 0.1703 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | 2,428.39590 | 2,553.583 | 17.79 | 0.8297 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Put | | 288.25420 | 331.265 | 13.67 | 0.2973 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Call | | 1,179.95420 | 1,079.865 | 13.67 | 0.7027 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 12.92 | Put | | 617.24330 | 689.491 | 14.52 | 0.4522 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 12.92 | Call | | 851.64330 | 779.891 | 14.52 | 0.5478 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 10.69 | Call | | 2,552.21530 | 2,412.365 | 11.25 | 0.9628 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 10.69 | Put | | 20.21530 | 23.665 | 11.25 | 0.0372 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.28 | Call | | 1,292.51200 | 1,195.123 | 13.85 | 0.6949 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.28 | Put | | 350.51200 | 396.423 | 13.85 | 0.3051 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.58 | Put | | 1,778.11760 | 1,889.454 | 16.74 | 0.7047 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | 1,603.85770 | 1,712.609 | 16.49 | 0.6772 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.58 | Call | | 420.11760 | 388.154 | 16.74 | 0.2953 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | 463.70130 | 429.348 | 16.50 | 0.3215 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | 1,611.70130 | 1,720.648 | 16.50 | 0.6785 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | 461.55680 | 427.398 | 16.51 | 0.3202 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | 1,619.55680 | 1,728.698 | 16.51 | 0.6798 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | 465.85770 | 431.309 | 16.49 | 0.3228 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Put | | 6,608.99450 | 6,738.760 | 19.98 | 0.9311 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Call | | 98.99450 | 92.660 | 19.98 | 0.0689 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Call | | 446.20520 | 424.094 | 17.86 | 0.2609 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Put | | 2,766.20520 | 2,880.194 | 17.86 | 0.7391 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Call | | 444.72220 | 422.712 | 17.87 | 0.2602 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Put | | 2,774.72220 | 2,888.812 | 17.87 | 0.7398 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Call | | 447.69460 | 425.477 | 17.85 | 0.2617 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Put | | 2,757.69460 | 2,871.577 | 17.85 | 0.7383 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Call | | 805.09680 | 769.513 | 16.98 | 0.3783 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Put | | 2,194.49680 | 2,290.713 | 16.98 | 0.6217 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Call | | 802.75140 | 767.301 | 16.99 | 0.3774 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Put | | 2,202.15140 | 2,298.501 | 16.99 | 0.6226 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Call | | 800.42210 | 765.097 | 17.00 | 0.3765 | 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 | 12/06/2020 | Foreign Exchange Option | 15.18 | Put | | | 2,209.82210 | 2,306.297 | 17.00 | 0.6235 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Put | | | 2,341.06130 | 2,440.311 | 17.19 | 0.6239 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Call | | | 832.66130 | 796.511 | 17.19 | 0.3761 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Call | | | 915.81800 | 876.277 | 17.18 | 0.3938 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Put | | | 2,309.31800 | 2,408.877 | 17.18 | 0.6062 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Call | | | 913.39480 | 873.990 | 17.19 | 0.3929 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Put | | | 2,316.89480 | 2,416.590 | 17.19 | 0.6071 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Call | | | 918.25760 | 878.573 | 17.17 | 0.3946 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Put | | | 2,301.75760 | 2,401.173 | 17.17 | 0.6054 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 6,548,278.90 | 35,500 | 2,711,244 |
| Total \$ / R | | | | | | | | | | | | 961,291,597.30 | 111,808 | 4,200,323 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Future | | | 12.51320 | | 12.64620 | | | 0.0000 | 0.00 | 0 | 427 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Future | | | 12.66140 | | 12.79660 | | | 0.0000 | 0.00 | 0 | 47 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Future | | | 12.80040 | | 12.93870 | | | 0.0000 | 0.00 | 0 | 10 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Future | | | 13.07870 | | 13.22200 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 0.00 | 0 | 484 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.93 | Call | | | 1,201.35880 | 825.196 | 18.78 | 0.0307 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.93 | Put | | | 129,581.35880 | 142,505.196 | 18.78 | 0.9693 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.94 | Call | | | 1,172.32930 | 804.684 | 18.80 | 0.0300 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.94 | Put | | | 130,552.32930 | 143,484.684 | 18.80 | 0.9700 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.92 | Call | | | 1,231.07430 | 846.259 | 18.76 | 0.0314 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/06/2018 | Foreign Exchange Option | 13.92 | Put | | | 128,611.07430 | 141,526.259 | 18.76 | 0.9686 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.01 | Call | | | 12,861.68620 | 10,938.339 | 17.21 | 0.1689 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.01 | Put | | | 134,201.68620 | 145,798.339 | 17.21 | 0.8311 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.02 | Call | | | 12,736.25660 | 10,824.647 | 17.23 | 0.1673 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.02 | Put | | | 135,076.25660 | 146,684.647 | 17.23 | 0.8327 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.00 | Call | | | 12,988.45160 | 11,053.453 | 17.20 | 0.1704 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.00 | Put | | | 133,328.45160 | 144,913.453 | 17.20 | 0.8296 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.19 | Call | | | 11,428.62920 | 10,179.988 | 18.24 | 0.1227 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.19 | Put | | | 236,558.62920 | 249,139.989 | 18.24 | 0.8773 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.20 | Call | | | 11,348.56580 | 10,109.752 | 18.25 | 0.1219 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.20 | Put | | | 237,478.56580 | 250,069.752 | 18.25 | 0.8781 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.21 | Call | | | 11,269.12440 | 10,039.867 | 18.27 | 0.1211 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.21 | Put | | | 238,399.12440 | 250,999.867 | 18.27 | 0.8789 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 46,370.13310 | 42,929.932 | 16.50 | 0.3215 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 161,170.13310 | 172,059.932 | 16.50 | 0.6785 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 46,155.67860 | 42,734.939 | 16.51 | 0.3202 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 161,955.67860 | 172,864.939 | 16.51 | 0.6798 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 46,585.76810 | 43,126.013 | 16.49 | 0.3228 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 160,385.76810 | 171,256.013 | 16.49 | 0.6772 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|----------------|
| Total \$ / R MAXI | | | | | | | | | | | | 0.00 | 0 | 484 |
| £ / R | On | 18/06/2018 | Foreign Exchange Future | | | 16.89380 | | 17.09130 | | | 0.0000 | 4,257,237.60 | 252 | 428,549 |
| £ / R | On | 17/09/2018 | Foreign Exchange Future | | | 17.16910 | | 17.37030 | | | 0.0000 | 85,845.50 | 5 | 18,594 |
| £ / R | On | 14/12/2018 | Foreign Exchange Future | | | 17.43330 | | 17.63970 | | | 0.0000 | 0.00 | 0 | 7,517 |
| £ / R | On | 18/03/2019 | Foreign Exchange Future | | | 17.72180 | | 17.93380 | | | 0.0000 | 0.00 | 0 | 4,932 |
| £ / R | On | 14/06/2019 | Foreign Exchange Future | | | 17.98970 | | 18.20380 | | | 0.0000 | 0.00 | 0 | 5,465 |
| Total £ / R Future | | | | | | | | | | | | 4,343,083.10 | 257 | 465,057 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 0.20 | Call | | | 16,891.30000 | 16,693.800 | 29.24 | 1.0000 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 0.20 | Put | | | 0.00000 | 0.000 | 29.24 | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Call | | | 78.65060 | 50.534 | 16.26 | 0.1257 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Put | | | 877.35060 | 1,046.734 | 16.26 | 0.8743 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.50 | Call | | | 155.95250 | 106.388 | 15.66 | 0.2341 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.50 | Put | | | 564.65250 | 712.588 | 15.66 | 0.7659 | 0.00 | 0 | 500 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 20.40 | Put | | | 3,309.96480 | 3,507.305 | 22.73 | 0.9968 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 20.40 | Call | | | 1.26480 | 1.105 | 22.73 | 0.0032 | 0.00 | 0 | 500 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Call | | | 77.23850 | 49.467 | 16.27 | 0.1234 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Put | | | 885.93850 | 1,055.667 | 16.27 | 0.8766 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Call | | | 75.85000 | 48.421 | 16.28 | 0.1212 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Put | | | 894.55000 | 1,064.621 | 16.28 | 0.8788 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Call | | | 295.27740 | 245.882 | 15.74 | 0.2678 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Put | | | 1,174.97740 | 1,326.781 | 15.74 | 0.7322 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Call | | | 292.94290 | 243.913 | 15.76 | 0.2660 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Put | | | 1,182.64290 | 1,334.813 | 15.76 | 0.7340 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Call | | | 297.62980 | 247.865 | 15.73 | 0.2696 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Put | | | 1,167.32980 | 1,318.765 | 15.73 | 0.7304 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.12 | Call | | | 606.07780 | 530.069 | 15.34 | 0.3928 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.12 | Put | | | 1,086.37780 | 1,216.769 | 15.34 | 0.6072 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.13 | Call | | | 602.68360 | 527.050 | 15.35 | 0.3911 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.13 | Put | | | 1,092.98360 | 1,223.750 | 15.35 | 0.6089 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.11 | Call | | | 609.48950 | 533.104 | 15.33 | 0.3945 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.11 | Put | | | 1,079.78950 | 1,209.804 | 15.33 | 0.6055 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Call | | | 842.21160 | 753.853 | 15.41 | 0.4392 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Put | | | 1,198.41160 | 1,322.053 | 15.41 | 0.5608 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Call | | | 838.51080 | 750.484 | 15.42 | 0.4377 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Put | | | 1,204.71080 | 1,328.684 | 15.42 | 0.5623 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Call | | | 834.81850 | 747.123 | 15.43 | 0.4362 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Put | | | 1,211.01850 | 1,335.323 | 15.43 | 0.5638 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Call | | | 973.52080 | 884.218 | 15.52 | 0.4458 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Put | | | 1,399.72080 | 1,524.518 | 15.52 | 0.5542 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Call | | | 969.86070 | 880.859 | 15.53 | 0.4446 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Put | | | 1,406.06070 | 1,531.159 | 15.53 | 0.5554 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Call | | | 977.19380 | 887.589 | 15.52 | 0.4471 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Put | | | 1,393.39380 | 1,517.889 | 15.52 | 0.5529 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------------|------------------|----------------|
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 1,000 |
| Total £ / R | | | | | | | | | | | | 4,343,083.10 | 257 | 466,057 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.11367 | | 0.11488 | | | 0.0000 | 0.00 | 0 | 8,296 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Future | | | 0.11430 | | 0.11552 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.11576 | | 0.11699 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Future | | | 0.11783 | | 0.11909 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.12235 | | 0.12366 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 8,296 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Call | | | 5.95890 | 4.420 | 20.87 | 0.0175 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,518.15890 | 1,637.420 | 20.87 | 0.9825 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Call | | | 3.42210 | 3.070 | 28.98 | 0.0095 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Put | | | 2,515.62210 | 2,636.070 | 28.98 | 0.9905 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Call | | | 64.67110 | 47.158 | 17.36 | 0.1557 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Put | | | 576.87110 | 680.158 | 17.36 | 0.8443 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.88 | Call | | | 0.00000 | 0.000 | 26.56 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.88 | Put | | | 876,447.60000 | 876,569.800 | 26.56 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.89 | Call | | | 0.00000 | 0.000 | 26.56 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.89 | Put | | | 877,447.60000 | 877,569.800 | 26.56 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.87 | Call | | | 0.00000 | 0.000 | 26.56 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.87 | Put | | | 875,447.60000 | 875,569.800 | 26.56 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.34 | Call | | | 0.00000 | 0.000 | 26.56 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.34 | Put | | | 822,447.60000 | 822,569.800 | 26.56 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Call | | | 125.81940 | 109.107 | 19.36 | 0.1655 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,426.51940 | 1,533.207 | 19.36 | 0.8345 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Call | | | 58.47610 | 46.849 | 21.71 | 0.0750 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Put | | | 2,359.17610 | 2,470.949 | 21.71 | 0.9250 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Call | | | 326.82730 | 286.402 | 17.09 | 0.3777 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Put | | | 627.52730 | 710.502 | 17.09 | 0.6223 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.12 | Call | | | 565.35040 | 514.910 | 17.09 | 0.4701 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.12 | Put | | | 656.45040 | 732.010 | 17.09 | 0.5299 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.13 | Call | | | 292.83910 | 266.576 | 19.05 | 0.2728 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,383.93910 | 1,483.676 | 19.05 | 0.7272 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.11 | Call | | | 1,070.77330 | 983.310 | 14.36 | 0.7527 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.11 | Put | | | 161.87330 | 200.410 | 14.36 | 0.2473 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Call | | | 723.05560 | 642.885 | 18.74 | 0.4152 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Put | | | 1,357.25560 | 1,408.385 | 18.74 | 0.5848 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Call | | | 540.24830 | 482.104 | 21.35 | 0.3097 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Put | | | 2,174.44830 | 2,247.604 | 21.35 | 0.6903 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,086.07260 | 986.724 | 17.23 | 0.5783 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Put | | | 720.27260 | 752.224 | 17.23 | 0.4217 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 8,296 |
| € / R | On | 23/05/2018 | Foreign Exchange Future | | | 14.70710 | | 14.95440 | | | 0.0000 | 0.00 | 0 | 41 |
| € / R | On | 18/06/2018 | Foreign Exchange Future | | | 14.78500 | | 15.03460 | | | 0.0000 | 30,353,605.00 | 2,053 | 111,277 |
| € / R | On | 16/07/2018 | Foreign Exchange Future | | | 14.87320 | | 15.12570 | | | 0.0000 | 0.00 | 0 | 34 |
| € / R | On | 17/09/2018 | Foreign Exchange Future | | | 15.06590 | | 15.32090 | | | 0.0000 | 0.00 | 0 | 61,407 |
| € / R | On | 14/12/2018 | Foreign Exchange Future | | | 15.34180 | | 15.60340 | | | 0.0000 | 0.00 | 0 | 7,625 |
| € / R | On | 18/03/2019 | Foreign Exchange Future | | | 15.64930 | | 15.91830 | | | 0.0000 | 0.00 | 0 | 4,686 |
| € / R | On | 14/06/2019 | Foreign Exchange Future | | | 15.92110 | | 16.19040 | | | 0.0000 | 0.00 | 0 | 5,256 |
| Total € / R Future | | | | | | | | | | | | 30,353,605.00 | 2,053 | 190,326 |
| € / R | On | 23/05/2018 | Foreign Exchange Option | 14.98 | Put | | | 139.50470 | 307.884 | 15.56 | 0.8002 | 0.00 | 0 | 0 |
| € / R | On | 23/05/2018 | Foreign Exchange Option | 14.98 | Call | | | 113.90470 | 34.984 | 15.56 | 0.1998 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.63 | Call | | | 78.19970 | 43.549 | 15.85 | 0.1267 | 0.00 | 0 | 29,734 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.30 | Put | | | 22.24880 | 57.491 | 12.61 | 0.1845 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.30 | Call | | | 756.84880 | 542.491 | 12.61 | 0.8155 | 0.00 | 0 | 10,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.01 | Put | | | 12.62520 | 17.303 | 12.31 | 0.0704 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Call | | | 2,035.79270 | 1,786.750 | 17.52 | 0.9932 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Put | | | 1.19270 | 1.751 | 17.52 | 0.0068 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.00 | Put | | | 231.45470 | 375.980 | 14.23 | 0.6240 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.00 | Call | | | 266.05470 | 160.980 | 14.23 | 0.3760 | 0.00 | 0 | 3,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.63 | Put | | | 673.59970 | 888.549 | 15.85 | 0.8733 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Put | | | 20.06410 | 47.199 | 12.50 | 0.1589 | 0.00 | 0 | 29,734 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.00 | Call | | | 35.42550 | 18.631 | 16.61 | 0.0598 | 0.00 | 0 | 3,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.00 | Put | | | 1,000.82550 | 1,233.631 | 16.61 | 0.9402 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.40 | Put | | | 34.92280 | 82.621 | 12.83 | 0.2409 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.40 | Call | | | 669.52280 | 467.621 | 12.83 | 0.7591 | 0.00 | 0 | 10,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.01 | Call | | | 1,037.22520 | 792.303 | 12.31 | 0.9296 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.97 | Put | | | 11.74440 | 15.819 | 12.55 | 0.0641 | 0.00 | 0 | 6,460 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.44 | Call | | | 13.29580 | 7.119 | 17.68 | 0.0245 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.44 | Put | | | 1,418.69580 | 1,662.119 | 17.68 | 0.9755 | 0.00 | 0 | 6,460 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.50 | Call | | | 1,539.71820 | 1,291.137 | 15.41 | 0.9765 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.50 | Put | | | 5.11820 | 6.137 | 15.41 | 0.0235 | 0.00 | 0 | 29,734 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Call | | | 804.66410 | 582.199 | 12.50 | 0.8411 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Put | | | 8.06470 | 9.925 | 13.89 | 0.0393 | 0.00 | 0 | 50,948 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Call | | | 167.37570 | 97.426 | 14.89 | 0.2517 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Put | | | 382.77570 | 562.426 | 14.89 | 0.7483 | 0.00 | 0 | 50,948 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 21.63 | Put | | | 6,595.41350 | 6,845.004 | 29.82 | 1.0000 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 21.63 | Call | | | 0.01350 | 0.004 | 29.82 | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.97 | Call | | | 1,076.34440 | 830.819 | 12.55 | 0.9359 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Put | | | 559.56580 | 764.126 | 15.53 | 0.8350 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Put | | | 5,515.53380 | 5,765.045 | 29.82 | 0.9999 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Call | | | 0.13380 | 0.045 | 29.82 | 0.0001 | 0.00 | 0 | 50,948 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 18.61 | Put | | | 3,576.42230 | 3,825.745 | 26.50 | 0.9978 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 18.61 | Call | | | 1.02230 | 0.745 | 26.50 | 0.0022 | 0.00 | 0 | 6,460 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Call | | | 1,292.66470 | 1,044.925 | 13.89 | 0.9607 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | | 102.07560 | 57.896 | 15.56 | 0.1620 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | | 567.47560 | 772.896 | 15.56 | 0.8380 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Call | | | 100.02390 | 56.689 | 15.58 | 0.1591 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Put | | | 575.42390 | 781.689 | 15.58 | 0.8409 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Call | | | 104.16580 | 59.126 | 15.53 | 0.1650 | 0.00 | 0 | 0 |
| € / R | On | 16/07/2018 | Foreign Exchange Option | 14.70 | Put | | | 147.94750 | 238.009 | 13.15 | 0.4033 | 0.00 | 0 | 0 |
| € / R | On | 16/07/2018 | Foreign Exchange Option | 14.70 | Call | | | 573.64750 | 411.209 | 13.15 | 0.5967 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Call | | | 91.55180 | 68.338 | 16.54 | 0.1028 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Call | | | 90.56390 | 67.625 | 16.55 | 0.1019 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 19.56 | Call | | | 17.64200 | 12.783 | 21.09 | 0.0196 | 0.00 | 0 | 86,824 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Call | | | 1,838.41520 | 1,589.717 | 11.88 | 0.9473 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Put | | | 17.51520 | 23.817 | 11.88 | 0.0527 | 0.00 | 0 | 29,734 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Call | | | 1,156.12880 | 954.215 | 12.57 | 0.7872 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Put | | | 85.22880 | 138.315 | 12.57 | 0.2128 | 0.00 | 0 | 86,688 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Put | | | 1,888.68600 | 2,121.018 | 16.56 | 0.8991 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Put | | | 1,870.65180 | 2,102.438 | 16.54 | 0.8972 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Put | | | 1,569.04860 | 1,791.624 | 16.22 | 0.8600 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Call | | | 129.94860 | 97.524 | 16.22 | 0.1400 | 0.00 | 0 | 29,734 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 15.85 | Call | | | 299.76480 | 231.750 | 14.89 | 0.2942 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 15.85 | Put | | | 828.86480 | 1,015.850 | 14.89 | 0.7058 | 0.00 | 0 | 86,824 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Put | | | 940.52410 | 1,135.601 | 15.13 | 0.7383 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Put | | | 6,311.64630 | 6,565.140 | 21.09 | 0.9980 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Call | | | 2.54630 | 1.040 | 21.09 | 0.0020 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 19.56 | Put | | | 4,256.74200 | 4,506.883 | 21.09 | 0.9804 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Put | | | 1,879.66390 | 2,111.725 | 16.55 | 0.8981 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Call | | | 89.58600 | 66.918 | 16.56 | 0.1009 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Call | | | 261.42410 | 201.501 | 15.13 | 0.2617 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Call | | | 149.16680 | 122.203 | 16.90 | 0.1304 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Put | | | 2,425.76680 | 2,660.403 | 16.90 | 0.8696 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Call | | | 148.22050 | 121.438 | 16.91 | 0.1296 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Put | | | 2,434.82050 | 2,669.638 | 16.91 | 0.8704 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Call | | | 147.28090 | 120.676 | 16.92 | 0.1289 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Put | | | 2,443.88090 | 2,678.876 | 16.92 | 0.8711 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Call | | | 705.69960 | 601.284 | 14.26 | 0.4302 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Put | | | 937.39960 | 1,101.984 | 14.26 | 0.5698 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Call | | | 713.04100 | 607.604 | 14.24 | 0.4337 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Put | | | 924.74100 | 1,088.304 | 14.24 | 0.5663 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Call | | | 709.36090 | 604.436 | 14.25 | 0.4320 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Put | | | 931.06090 | 1,095.136 | 14.25 | 0.5680 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Call | | | 695.58650 | 607.107 | 14.85 | 0.3843 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Put | | | 1,365.18650 | 1,546.007 | 14.85 | 0.6157 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Call | | | 692.62440 | 604.540 | 14.86 | 0.3830 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Put | | | 1,372.22440 | 1,553.440 | 14.86 | 0.6170 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Call | | | 689.67610 | 601.978 | 14.87 | 0.3816 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Put | | | 1,379.27610 | 1,560.878 | 14.87 | 0.6184 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 607,230 |
| Total € / R | | | | | | | | | | | | 30,353,605.00 | 2,053 | 797,556 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 9.39390 | | 9.44710 | | | 0.0000 | 2,348,475.00 | 250 | 12,585 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 9.51220 | | 9.56660 | | | 0.0000 | 0.00 | 0 | 800 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 9.62700 | | 9.68300 | | | 0.0000 | 0.00 | 0 | 11,412 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 9.86330 | | 9.92240 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | | 2,348,475.00 | 250 | 24,797 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Call | | | 2.94370 | 2.340 | 16.72 | 0.0143 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Put | | | 1,055.84370 | 1,108.440 | 16.72 | 0.9857 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Call | | | 2.85380 | 2.270 | 16.77 | 0.0139 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Put | | | 1,065.75380 | 1,118.370 | 16.77 | 0.9861 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Call | | | 3.03690 | 2.412 | 16.66 | 0.0147 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Put | | | 1,045.93690 | 1,098.512 | 16.66 | 0.9853 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Call | | | 16.50720 | 13.948 | 15.21 | 0.0420 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Put | | | 1,579.90720 | 1,631.748 | 15.21 | 0.9580 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Call | | | 17.20370 | 14.552 | 15.19 | 0.0436 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Put | | | 1,560.60370 | 1,612.352 | 15.19 | 0.9564 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Call | | | 16.85230 | 14.247 | 15.20 | 0.0428 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Put | | | 1,570.25230 | 1,622.047 | 15.20 | 0.9572 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Put | | | 1,841.48060 | 1,893.417 | 15.80 | 0.9195 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Call | | | 43.97740 | 39.959 | 15.82 | 0.0797 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Put | | | 1,850.97740 | 1,902.960 | 15.82 | 0.9203 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Call | | | 44.98890 | 40.880 | 15.79 | 0.0814 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Put | | | 1,831.98890 | 1,883.880 | 15.79 | 0.9186 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Call | | | 44.48060 | 40.417 | 15.80 | 0.0805 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Call | | | 222.30890 | 209.489 | 14.34 | 0.2553 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Put | | | 1,299.90890 | 1,346.189 | 14.34 | 0.7447 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Call | | | 220.53760 | 207.822 | 14.35 | 0.2536 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Put | | | 1,308.13760 | 1,354.522 | 14.35 | 0.7464 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Call | | | 218.78130 | 206.172 | 14.36 | 0.2519 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Put | | | 1,316.38130 | 1,362.872 | 14.36 | 0.7481 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 2,348,475.00 | 250 | 24,797 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Future | | | 9.78000 | | 9.81870 | | | 0.0000 | 0.00 | 0 | 1,850 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Future | | | 10.03830 | | 10.07890 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 1,850 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Call | | | 1.55740 | 1.066 | 13.84 | 0.0080 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Put | | | 1,002.85740 | 1,041.066 | 13.84 | 0.9920 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.83 | Call | | | 1.46060 | 0.997 | 13.84 | 0.0075 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.83 | Put | | | 1,012.76060 | 1,050.996 | 13.84 | 0.9925 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Call | | | 1.66000 | 1.140 | 13.84 | 0.0085 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Put | | | 992.96000 | 1,031.139 | 13.84 | 0.9915 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.48 | Call | | | 759.66860 | 726.259 | 12.96 | 0.7352 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.48 | Put | | | 160.76860 | 167.959 | 12.96 | 0.2648 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.49 | Call | | | 752.53570 | 719.243 | 12.96 | 0.7317 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.49 | Put | | | 163.63570 | 170.943 | 12.96 | 0.2683 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.47 | Call | | | 766.83960 | 733.309 | 12.96 | 0.7387 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.47 | Put | | | 157.93960 | 165.009 | 12.96 | 0.2613 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 1,850 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Future | | | 12.53660 | | 12.65560 | | | 0.0000 | 0.00 | 0 | 1,215 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Future | | | 12.78780 | | 12.90880 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Future | | | 13.03490 | | 13.15860 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Future | | | 13.54760 | | 13.67470 | | | 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 | | | 4.42410 | 2.819 | 21.10 | 0.0106 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Put | | | 1,888.82410 | 2,006.219 | 21.10 | 0.9894 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Call | | | 4.35990 | 2.775 | 21.15 | 0.0104 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Put | | | 1,898.75990 | 2,016.175 | 21.15 | 0.9896 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Call | | | 4.48960 | 2.864 | 21.06 | 0.0108 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Put | | | 1,878.88960 | 1,996.264 | 21.06 | 0.9892 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Call | | | 38.77990 | 31.901 | 17.26 | 0.0599 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Put | | | 2,159.97990 | 2,274.101 | 17.26 | 0.9401 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Call | | | 38.37180 | 31.603 | 17.28 | 0.0593 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Put | | | 2,169.57180 | 2,283.803 | 17.28 | 0.9407 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Call | | | 37.96830 | 31.308 | 17.30 | 0.0588 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Put | | | 2,179.16830 | 2,293.508 | 17.30 | 0.9412 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.21 | Call | | | 508.29770 | 431.486 | 12.90 | 0.4655 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.21 | Put | | | 559.69770 | 606.586 | 12.90 | 0.5345 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Call | | | 504.30500 | 427.933 | 12.91 | 0.4625 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Put | | | 565.70500 | 613.033 | 12.91 | 0.5375 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 512.32000 | 435.073 | 12.88 | 0.4685 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 553.72000 | 600.173 | 12.88 | 0.5315 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 458.33030 | 402.496 | 14.79 | 0.3216 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 1,503.63030 | 1,574.896 | 14.79 | 0.6784 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Call | | | 456.16310 | 400.577 | 14.81 | 0.3203 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Put | | | 1,511.46310 | 1,582.977 | 14.81 | 0.6797 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Call | | | 454.00820 | 398.674 | 14.82 | 0.3189 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Put | | | 1,519.30820 | 1,591.075 | 14.82 | 0.6811 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 1,215 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.96360 | | 1.98390 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.97940 | | 1.99970 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.99440 | | 2.01490 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.02350 | | 2.04510 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Put | | | 477.91960 | 614.616 | 13.95 | 0.7040 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Call | | | 185.76050 | 127.606 | 14.12 | 0.2591 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Put | | | 546.76050 | 691.606 | 14.12 | 0.7409 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Call | | | 158.51580 | 107.801 | 14.28 | 0.2258 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Put | | | 619.51580 | 771.801 | 14.28 | 0.7742 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Call | | | 216.91960 | 150.616 | 13.95 | 0.2960 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Put | | | 1,539.52200 | 1,700.914 | 14.81 | 0.7900 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Call | | | 219.31130 | 180.367 | 14.91 | 0.1965 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Put | | | 1,622.31130 | 1,786.367 | 14.91 | 0.8035 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Call | | | 203.35070 | 166.910 | 15.02 | 0.1839 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Put | | | 1,706.35070 | 1,872.910 | 15.02 | 0.8161 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Call | | | 236.52200 | 194.914 | 14.81 | 0.2100 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.90 | Call | | | 1,473.90460 | 1,321.388 | 12.81 | 0.7073 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.90 | Put | | | 324.90460 | 377.388 | 12.81 | 0.2927 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.91 | Call | | | 1,406.20590 | 1,258.071 | 12.86 | 0.6880 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.91 | Put | | | 357.20590 | 414.072 | 12.86 | 0.3120 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.92 | Call | | | 1,340.52030 | 1,196.882 | 12.92 | 0.6684 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.92 | Put | | | 391.52030 | 452.882 | 12.92 | 0.3316 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Call | | | 1,480.83280 | 1,354.755 | 13.56 | 0.5889 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Put | | | 829.83280 | 919.755 | 13.56 | 0.4111 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Call | | | 1,429.20140 | 1,305.405 | 13.60 | 0.5749 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Put | | | 878.20140 | 970.405 | 13.60 | 0.4251 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Call | | | 1,533.96890 | 1,405.583 | 13.52 | 0.6030 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Put | | | 782.96890 | 870.583 | 13.52 | 0.3970 | 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 | | | 1.98590 | | 2.02000 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.02410 | | 2.05870 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Future | | | 2.06170 | | 2.09710 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.20790 | | 2.24380 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Call | | | 18.35830 | 14.635 | 20.40 | 0.0315 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Put | | | 2,118.35830 | 2,455.635 | 20.40 | 0.9685 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Call | | | 23.06600 | 18.446 | 19.89 | 0.0394 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Put | | | 1,923.06600 | 2,259.446 | 19.89 | 0.9606 | 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 | 18/06/2018 | Foreign Exchange Option | 2.22 | Call | | | 20.55180 | 16.415 | 20.15 | 0.0352 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Put | | | 2,020.55180 | 2,357.415 | 20.15 | 0.9648 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Call | | | 85.41770 | 61.808 | 16.97 | 0.0721 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Put | | | 2,998.41770 | 3,320.808 | 16.97 | 0.9279 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Call | | | 79.76830 | 57.714 | 17.07 | 0.0677 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Put | | | 3,092.76830 | 3,416.714 | 17.07 | 0.9323 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Call | | | 74.52160 | 53.915 | 17.18 | 0.0636 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Put | | | 3,187.52160 | 3,512.915 | 17.18 | 0.9364 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.09 | Put | | | 847.28930 | 1,035.904 | 14.06 | 0.5293 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.10 | Call | | | 874.41880 | 716.421 | 14.15 | 0.4535 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.10 | Put | | | 903.41880 | 1,099.421 | 14.15 | 0.5465 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.08 | Call | | | 964.00330 | 791.104 | 13.98 | 0.4882 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.08 | Put | | | 793.00330 | 974.104 | 13.98 | 0.5118 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.09 | Call | | | 918.28930 | 752.904 | 14.06 | 0.4707 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Call | | | 1,804.15090 | 1,604.808 | 14.35 | 0.5998 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Put | | | 866.15090 | 1,025.808 | 14.35 | 0.4002 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Call | | | 1,751.70680 | 1,557.146 | 14.42 | 0.5876 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Put | | | 913.70680 | 1,078.146 | 14.42 | 0.4124 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Call | | | 1,858.57430 | 1,653.791 | 14.28 | 0.6121 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Put | | | 820.57430 | 974.791 | 14.28 | 0.3879 | 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 | | | 1.59560 | | 1.61270 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.61640 | | 1.63380 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Future | | | 1.63600 | | 1.65390 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.72800 | | 1.74520 | | | 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 | | | 18.99020 | 11.823 | 17.81 | 0.0356 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Put | | | 1,491.99020 | 1,655.823 | 17.81 | 0.9644 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Call | | | 15.82790 | 9.884 | 18.08 | 0.0300 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Put | | | 1,588.82790 | 1,753.884 | 18.08 | 0.9700 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Call | | | 22.81790 | 14.180 | 17.53 | 0.0422 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Put | | | 1,395.81790 | 1,558.180 | 17.53 | 0.9578 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Put | | | 2,349.59500 | 2,512.496 | 18.01 | 0.9005 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Call | | | 103.92540 | 89.487 | 17.74 | 0.1148 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Put | | | 2,165.92540 | 2,325.487 | 17.74 | 0.8852 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Call | | | 95.40520 | 82.714 | 17.87 | 0.1068 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Put | | | 2,257.40520 | 2,418.714 | 17.87 | 0.8932 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Call | | | 87.59500 | 76.496 | 18.01 | 0.0995 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.57 | Call | | | 1,175.53770 | 1,054.345 | 13.83 | 0.6713 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.57 | Put | | | 336.53770 | 394.345 | 13.83 | 0.3287 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.58 | Call | | | 1,113.56800 | 997.054 | 13.93 | 0.6484 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.58 | Put | | | 374.56800 | 437.054 | 13.93 | 0.3516 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.56 | Call | | | 1,239.97170 | 1,114.173 | 13.72 | 0.6940 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.56 | Put | | | 300.97170 | 354.173 | 13.72 | 0.3060 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Call | | | 1,036.03090 | 964.563 | 15.47 | 0.4865 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Put | | | 1,184.03090 | 1,284.563 | 15.47 | 0.5135 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Call | | | 998.76480 | 929.915 | 15.57 | 0.4731 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Put | | | 1,246.76480 | 1,349.915 | 15.57 | 0.5269 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Call | | | 1,074.73160 | 1,000.579 | 15.38 | 0.5003 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Put | | | 1,122.73160 | 1,220.579 | 15.38 | 0.4997 | 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 | | | 0.12390 | | 0.12540 | | | 0.0000 | 0.00 | 0 | 1,145 |
| KES / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.12340 | | 0.12500 | | | 0.0000 | 0.00 | 0 | 562 |
| KES / R | On | 14/12/2018 | Foreign Exchange Future | | | 0.12300 | | 0.12450 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.11730 | | 0.12120 | | | 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 | | | 1.54600 | | 1.56040 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.57010 | | 1.58450 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/12/2018 | Foreign Exchange Future | | | 1.59330 | | 1.60790 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.63940 | | 1.65500 | | | 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 | | | 8.62940 | | 8.69100 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 8.73400 | | 8.79650 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 8.83560 | | 8.90020 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 9.33520 | | 9.39480 | | | 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 | | | 1.88190 | 1.517 | 18.42 | 0.0096 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Put | | | 1,150.88190 | 1,212.117 | 18.42 | 0.9904 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Call | | | 1.82810 | 1.473 | 18.48 | 0.0093 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Put | | | 1,160.82810 | 1,222.073 | 18.48 | 0.9907 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Call | | | 1.93770 | 1.562 | 18.36 | 0.0099 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Put | | | 1,140.93770 | 1,202.162 | 18.36 | 0.9901 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Call | | | 34.53710 | 28.769 | 15.41 | 0.0832 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Put | | | 1,168.03710 | 1,224.769 | 15.41 | 0.9168 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Call | | | 33.79870 | 28.148 | 15.42 | 0.0817 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Put | | | 1,177.29870 | 1,234.148 | 15.42 | 0.9183 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Call | | | 35.29130 | 29.403 | 15.40 | 0.0848 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Put | | | 1,158.79130 | 1,215.403 | 15.40 | 0.9152 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.92 | Call | | | 353.72800 | 319.682 | 13.35 | 0.4830 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.92 | Put | | | 373.52800 | 404.082 | 13.35 | 0.5170 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.93 | Call | | | 349.51470 | 315.779 | 13.37 | 0.4787 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.93 | Put | | | 379.31470 | 410.179 | 13.37 | 0.5213 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.94 | Call | | | 345.34220 | 311.922 | 13.39 | 0.4745 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.94 | Put | | | 385.14220 | 416.322 | 13.39 | 0.5255 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Call | | | 365.18990 | 345.698 | 14.87 | 0.3760 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Put | | | 890.38990 | 930.498 | 14.87 | 0.6240 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Call | | | 362.40860 | 343.063 | 14.89 | 0.3737 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Put | | | 897.60860 | 937.863 | 14.89 | 0.6263 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Call | | | 367.99310 | 348.354 | 14.86 | 0.3783 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Put | | | 883.19310 | 923.154 | 14.86 | 0.6217 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.26000 | | 1.26980 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.26620 | | 1.27820 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.27120 | | 1.28630 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.33080 | | 1.34520 | | | 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 | | | 502.00000 | 600.000 | | 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 | | | 602.00000 | 700.000 | | 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 | | | 402.00000 | 500.000 | | 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 | | | 918.00000 | 1,038.000 | | 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 | | | 1,018.00000 | 1,138.000 | | 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 | | | 818.00000 | 938.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.26 | Call | | | 263.00000 | 112.000 | | 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 | 14/12/2018 | Foreign Exchange Option | 1.27 | Call | | | 163.00000 | 12.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.27 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.25 | Call | | | 363.00000 | 212.000 | | 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 | 14/06/2019 | Foreign Exchange Option | 1.32 | Call | | | 252.00000 | 108.000 | | 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 | | | 152.00000 | 8.000 | | 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 | | | 352.00000 | 208.000 | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|------------|-------------------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| Total PULA / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO £On | 18/06/2018 | Foreign Exchange Future | | | 1.35010 | | 1.35150 | | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £On | 17/09/2018 | Foreign Exchange Future | | | 1.35600 | | 1.35740 | | | | 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 | | | 1.18160 | | 1.18890 | | | | 0.0000 | 2,989,448.00 | 2,530 | 220 |
| QUANTO €On | 17/09/2018 | Foreign Exchange Future | | | 1.18990 | | 1.19730 | | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 2,989,448.00 | 2,530 | 220 |
| Total QUANTO € / \$ | | | | | | | | | | | | 2,989,448.00 | 2,530 | 220 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Future | | 8.74880 | 0.11299 | 8.65620 | | | | 0.0000 | 0.00 | 0 | 0 |
| Total R / ¥ Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.88 | Call | | 0.11299 | 863.03380 | 1,238.481 | 14.91 | 0.3968 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.88 | Put | | 0.11299 | 3,101.03380 | 2,550.481 | 14.91 | 0.6032 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.89 | Call | | 0.11299 | 829.73380 | 1,196.984 | 14.87 | 0.3881 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.89 | Put | | 0.11299 | 3,167.73380 | 2,608.984 | 14.87 | 0.6119 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.87 | Call | | 0.11299 | 897.18660 | 1,280.865 | 14.94 | 0.4055 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.87 | Put | | 0.11299 | 3,035.18660 | 2,492.865 | 14.94 | 0.5945 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.34 | Call | | 0.11299 | 3,968.02000 | 4,727.231 | 17.52 | 0.7931 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.34 | Put | | 0.11299 | 806.02000 | 639.231 | 17.52 | 0.2069 | 0.00 | 0 | 0 |
| Total R / ¥ Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total R / ¥ | | | | | | | | | | | | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Future | | 8.79740 | 0.11299 | 8.70490 | | | | 0.0000 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Future | | 8.63860 | 0.11299 | 8.54750 | | | | 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 | | 0.11299 | 1,749.14130 | 2,354.731 | 15.65 | 0.6306 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.89 | Put | | 0.11299 | 2,592.35750 | 2,056.410 | 14.61 | 0.5857 | 0.00 | 0 | 1,200 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.67 | Put | | 0.11299 | 1,400.14130 | 1,080.731 | 15.65 | 0.3694 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.68 | Call | | 0.11299 | 1,691.23790 | 2,288.536 | 15.60 | 0.6217 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.68 | Put | | 0.11299 | 1,442.23790 | 1,114.536 | 15.60 | 0.3783 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.66 | Call | | 0.11299 | 1,808.02740 | 2,421.779 | 15.71 | 0.6394 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.66 | Put | | 0.11299 | 1,359.02740 | 1,047.779 | 15.71 | 0.3606 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.89 | Call | | 0.11299 | 741.35750 | 1,130.411 | 14.61 | 0.4143 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.60 | Call | | 0.11299 | 2,849.69470 | 3,380.159 | 15.89 | 0.5377 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.60 | Put | | 0.11299 | 3,374.69470 | 2,994.159 | 15.89 | 0.4623 | 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 | 8.17 | Call | | 0.11299 | 5,592.45320 | 6,297.613 | 17.73 | 0.7229 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.17 | Put | | 0.11299 | 1,817.45320 | 1,611.613 | 17.73 | 0.2771 | 0.00 | 0 | 50,000 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.61 | Call | | 0.11299 | 2,798.17590 | 3,321.742 | 15.85 | 0.5327 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.61 | Put | | 0.11299 | 3,423.17590 | 3,035.742 | 15.85 | 0.4673 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.62 | Call | | 0.11299 | 2,747.19040 | 3,263.828 | 15.80 | 0.5277 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.62 | Put | | 0.11299 | 3,472.19040 | 3,077.828 | 15.80 | 0.4723 | 0.00 | 0 | 0 |
| Total R / ¥EN Option | | | | | | | | | | | | 0.00 | 0 | 51,200 |
| Total R / ¥EN | | | | | | | | | | | | 0.00 | 0 | 51,483 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Future | | | 9.32990 | | 9.41810 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Future | | | 9.46090 | | 9.55030 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Future | | | 9.58430 | | 9.67600 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.14500 | | 10.23050 | | | 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 | | | 12.01050 | 8.091 | 15.45 | 0.0460 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.10 | Put | | | 693.91050 | 778.191 | 15.45 | 0.9540 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.11 | Call | | | 11.55980 | 7.798 | 15.49 | 0.0445 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.11 | Put | | | 703.45980 | 787.898 | 15.49 | 0.9555 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.09 | Call | | | 12.47910 | 8.395 | 15.40 | 0.0477 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.09 | Put | | | 684.37910 | 768.495 | 15.40 | 0.9523 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.00 | Call | | | 133.63100 | 111.086 | 13.65 | 0.2556 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.00 | Put | | | 583.33100 | 650.186 | 13.65 | 0.7444 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.01 | Call | | | 131.40410 | 109.195 | 13.67 | 0.2520 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.01 | Put | | | 591.10410 | 658.295 | 13.67 | 0.7480 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 9.99 | Call | | | 135.89380 | 113.010 | 13.62 | 0.2593 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 9.99 | Put | | | 575.59380 | 642.110 | 13.62 | 0.7407 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.37 | Call | | | 531.09480 | 472.647 | 12.33 | 0.6132 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.37 | Put | | | 225.09480 | 258.347 | 12.33 | 0.3868 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.38 | Call | | | 525.23090 | 467.185 | 12.34 | 0.6088 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.38 | Put | | | 229.23090 | 262.885 | 12.34 | 0.3912 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.36 | Call | | | 537.00450 | 478.158 | 12.32 | 0.6176 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.36 | Put | | | 221.00450 | 253.858 | 12.32 | 0.3824 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Put | | | 439.10110 | 477.892 | 13.00 | 0.4338 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Call | | | 669.43140 | 622.190 | 12.98 | 0.5721 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Put | | | 428.93140 | 467.190 | 12.98 | 0.4279 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Call | | | 664.50260 | 617.524 | 12.99 | 0.5691 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Put | | | 434.00260 | 472.524 | 12.99 | 0.4309 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Call | | | 659.60110 | 612.892 | 13.00 | 0.5662 | 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 | | | 2.79470 | | 2.80640 | | | 0.0000 | 0.00 | 0 | 3,940 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.73520 | | 2.74530 | | | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| TRY / R | On | 14/12/2018 | Foreign Exchange Future | | | 2.67350 | | 2.68270 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.63620 | | 2.63730 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 3,940 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Call | | | 0.53570 | 0.609 | 35.38 | 0.0065 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Put | | | 854.13570 | 865.909 | 35.38 | 0.9935 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Call | | | 0.49340 | 0.563 | 35.38 | 0.0061 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Put | | | 864.09340 | 875.863 | 35.38 | 0.9939 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Call | | | 0.58100 | 0.659 | 35.37 | 0.0070 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Put | | | 844.18100 | 855.959 | 35.37 | 0.9930 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Call | | | 4.68770 | 4.380 | 19.19 | 0.0373 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Put | | | 619.38770 | 629.180 | 19.19 | 0.9627 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Call | | | 4.77750 | 4.441 | 19.46 | 0.0373 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Put | | | 629.47750 | 639.241 | 19.46 | 0.9627 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Call | | | 4.59900 | 4.321 | 18.92 | 0.0373 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Put | | | 609.29900 | 619.121 | 18.92 | 0.9627 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.97 | Call | | | 42.92630 | 40.472 | 16.60 | 0.2212 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.97 | Put | | | 330.22630 | 336.972 | 16.60 | 0.7788 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.98 | Call | | | 41.24780 | 38.880 | 16.64 | 0.2140 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.98 | Put | | | 338.54780 | 345.380 | 16.64 | 0.7860 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.96 | Call | | | 44.66910 | 42.125 | 16.56 | 0.2286 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.96 | Put | | | 321.96910 | 328.625 | 16.56 | 0.7714 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Call | | | 17.88130 | 18.600 | 19.04 | 0.0842 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Put | | | 910.58130 | 912.400 | 19.04 | 0.9158 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Call | | | 17.32700 | 18.032 | 19.04 | 0.0820 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Put | | | 920.02700 | 921.832 | 19.04 | 0.9180 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Call | | | 18.45210 | 19.184 | 19.04 | 0.0865 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Put | | | 901.15210 | 902.984 | 19.04 | 0.9135 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 3,940 |
| ZMW / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.23140 | | 1.24910 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.20370 | | 1.21980 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.17460 | | 1.19130 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.12480 | | 1.13930 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------|------------------|------------------|---------------|
| Total Futures | | | | | | | | | 994 777 929.50 | 81,398 | 2,187,254 |
| Total Options | | | | | | | | | 6 548 278.90 | 35,500 | 3,370,674 |
| Grand Total: | | | | | | | | | 1,001,326,208.40 | 116,898 | 5,557,928 |