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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/07/2018

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 20/07/2018 Foreign Exchange Future | | | 13.27020 | | 13.23100 | | | 0.0000 | 0.00 | 0 | 1,800 |
| \$ / R On 24/07/2018 Foreign Exchange Future | | | 13.27410 | | 13.23800 | | | 0.0000 | 0.00 | 0 | 500 |
| \$ / R On 25/07/2018 Foreign Exchange Future | | | 13.27630 | | 13.23970 | | | 0.0000 | 0.00 | 0 | 20,570 |
| \$ / R On 27/07/2018 Foreign Exchange Future | | | 13.28070 | | 13.24310 | | | 0.0000 | 0.00 | 0 | 1,204 |
| \$ / R On 31/07/2018 Foreign Exchange Future | | | 13.28760 | | 13.25000 | | | 0.0000 | 0.00 | 0 | 3,262 |
| \$ / R On 02/08/2018 Foreign Exchange Future | | | 13.29100 | | 13.25340 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R On 07/08/2018 Foreign Exchange Future | | | 13.29970 | | 13.26190 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/08/2018 Foreign Exchange Future | | | 13.31000 | | 13.27220 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 15/08/2018 Foreign Exchange Future | | | 13.31350 | | 13.27560 | | | 0.0000 | 0.00 | 0 | 6,070 |
| \$ / R On 20/08/2018 Foreign Exchange Future | | | 13.32210 | | 13.28410 | | | 0.0000 | 0.00 | 0 | 600 |
| \$ / R On 31/08/2018 Foreign Exchange Future | | | 13.34100 | | 13.30290 | | | 0.0000 | 0.00 | 0 | 3,299 |
| \$ / R On 03/09/2018 Foreign Exchange Future | | | 13.34620 | | 13.30810 | | | 0.0000 | 0.00 | 0 | 197 |
| \$ / R On 13/09/2018 Foreign Exchange Future | | | 13.36340 | | 13.32520 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 17/09/2018 Foreign Exchange Future | | | 13.37030 | | 13.33200 | | | 0.0000 | 320,900,570.30 | 24,001 | 498,872 |
| \$ / R On 25/09/2018 Foreign Exchange Future | | | 13.38390 | | 13.34570 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 28/09/2018 Foreign Exchange Future | | | 13.38900 | | 13.35080 | | | 0.0000 | 0.00 | 0 | 4,032 |
| \$ / R On 02/10/2018 Foreign Exchange Future | | | 13.39580 | | 13.35760 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R On 12/10/2018 Foreign Exchange Future | | | 13.41290 | | 13.37470 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/10/2018 Foreign Exchange Future | | | 13.43500 | | 13.39690 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 29/10/2018 Foreign Exchange Future | | | 13.44180 | | 13.40370 | | | 0.0000 | 0.00 | 0 | 225 |
| \$ / R On 31/10/2018 Foreign Exchange Future | | | 13.44520 | | 13.40710 | | | 0.0000 | 0.00 | 0 | 3,608 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 01/11/2018 | Foreign Exchange Future | | | 13.44690 | | 13.40880 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Future | | | 13.45370 | | 13.41570 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Future | | | 13.46730 | | 13.42930 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Future | | | 13.47250 | | 13.43440 | | | 0.0000 | 0.00 | 0 | 700 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Future | | | 13.49630 | | 13.45840 | | | 0.0000 | 0.00 | 0 | 3,363 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Future | | | 13.51500 | | 13.47710 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 13.52010 | | 13.48230 | | | 0.0000 | 10,018,394.10 | 741 | 61,673 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Future | | | 13.53200 | | 13.49420 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Future | | | 13.54910 | | 13.51130 | | | 0.0000 | 0.00 | 0 | 2,078 |
| \$ / R | On | 02/01/2019 | Foreign Exchange Future | | | 13.55250 | | 13.51470 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 18/01/2019 | Foreign Exchange Future | | | 13.57970 | | 13.64680 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Future | | | 13.60020 | | 13.56260 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Future | | | 13.60190 | | 13.56430 | | | 0.0000 | 0.00 | 0 | 1,225 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Future | | | 13.62410 | | 13.58660 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Future | | | 13.64980 | | 13.61240 | | | 0.0000 | 0.00 | 0 | 4,725 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 13.68060 | | 13.64330 | | | 0.0000 | 0.00 | 0 | 5,900 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Future | | | 13.69590 | | 13.65880 | | | 0.0000 | 0.00 | 0 | 4,414 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Future | | | 13.69940 | | 13.66220 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2019 | Foreign Exchange Future | | | 13.70620 | | 13.66910 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Future | | | 13.75390 | | 13.71680 | | | 0.0000 | 0.00 | 0 | 1,280 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Future | | | 13.80610 | | 13.76870 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Future | | | 13.81110 | | 13.77370 | | | 0.0000 | 0.00 | 0 | 54,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 13.82970 | | 13.79210 | | | 0.0000 | 21,159,441.00 | 1,530 | 15,910 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Future | | | 13.85330 | | 13.81560 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Future | | | 13.85830 | | 13.82060 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Future | | | 13.86170 | | 13.82400 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Future | | | 13.91030 | | 13.87280 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Future | | | 13.91220 | | 13.87460 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Future | | | 13.96570 | | 13.92780 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Future | | | 13.97130 | | 13.93340 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Future | | | 13.99710 | | 13.95900 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Future | | | 14.02300 | | 13.98470 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Future | | | 14.02670 | | 13.98840 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Future | | | 14.08020 | | 14.04160 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Future | | | 14.13380 | | 14.09490 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Future | | | 14.13930 | | 14.10040 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 14.15970 | | 14.12050 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Future | | | 14.19290 | | 14.15360 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Future | | | 14.19660 | | 14.15730 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Future | | | 14.25020 | | 14.21050 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 02/03/2020 | Foreign Exchange Future | | | 14.30740 | | 14.26740 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Future | | | 14.36470 | | 14.32430 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Future | | | 14.41450 | | 14.37380 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Future | | | 14.47730 | | 14.43620 | | | 0.0000 | 0.00 | 0 | 1,055 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Future | | | 14.49580 | | 14.45460 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Future | | | 14.58400 | | 14.54210 | | | 0.0000 | 0.00 | 0 | 84,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| \$ / R | On | 14/09/2020 | Foreign Exchange Future | | | 14.69180 | | 14.64920 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 352,078,405.40 | 26,272 | 785,832 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 572.05360 | 531.771 | 25.91 | 0.9789 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 3.05360 | 1.971 | 25.91 | 0.0211 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.72 | Put | | | 2,482.01950 | 2,445.916 | 35.55 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.72 | Call | | | 0.01950 | 0.016 | 35.55 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.45 | Call | | | 0.62760 | 0.365 | 23.95 | 0.0030 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.45 | Put | | | 1,212.62760 | 1,176.265 | 23.95 | 0.9970 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.94 | Put | | | 2,702.01650 | 2,665.915 | 38.11 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.94 | Call | | | 0.01650 | 0.015 | 38.11 | 0.0001 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.19 | Put | | | 953.53550 | 916.968 | 21.76 | 0.9913 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.19 | Call | | | 1.53550 | 1.068 | 21.76 | 0.0087 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 13.50 | Call | | | 40.23690 | 38.938 | 16.05 | 0.2295 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 13.50 | Put | | | 300.53690 | 262.638 | 16.05 | 0.7705 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Put | | | 1,051.93050 | 1,014.746 | 21.89 | 0.9921 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Call | | | 1.63050 | 1.046 | 21.89 | 0.0079 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2018 | Foreign Exchange Option | 12.06 | Put | | | 0.20690 | 0.135 | 20.23 | 0.0011 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2018 | Foreign Exchange Option | 12.06 | Call | | | 1,183.30690 | 1,220.835 | 20.23 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2018 | Foreign Exchange Option | 13.25 | Call | | | 129.72890 | 141.743 | 15.14 | 0.5435 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2018 | Foreign Exchange Option | 13.25 | Put | | | 136.62890 | 111.043 | 15.14 | 0.4565 | 0.00 | 0 | 20,000 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.50 | Put | | | 318.00500 | 283.230 | 15.31 | 0.7035 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.50 | Call | | | 68.00500 | 70.830 | 15.31 | 0.2965 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 16.32 | Put | | | 3,070.10310 | 3,032.482 | 32.17 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 16.32 | Call | | | 0.10310 | 0.082 | 32.17 | 0.0004 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 15.82 | Put | | | 2,570.08180 | 2,532.459 | 27.01 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 15.82 | Call | | | 0.08180 | 0.059 | 27.01 | 0.0003 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.00 | Call | | | 307.53540 | 332.447 | 14.72 | 0.7886 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.00 | Put | | | 57.53540 | 44.847 | 14.72 | 0.2114 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 572.86580 | 534.952 | 16.42 | 0.8860 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 22.86580 | 22.552 | 16.42 | 0.1140 | 0.00 | 0 | 0 |
| \$ / R | On | 02/08/2018 | Foreign Exchange Option | 12.66 | Put | | | 10.18690 | 7.242 | 14.29 | 0.0452 | 0.00 | 0 | 0 |
| \$ / R | On | 02/08/2018 | Foreign Exchange Option | 12.66 | Call | | | 603.58690 | 638.242 | 14.29 | 0.9548 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 13.86 | Call | | | 39.62270 | 40.283 | 16.78 | 0.1512 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 13.86 | Put | | | 637.72270 | 600.583 | 16.78 | 0.8488 | 0.00 | 0 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 16.18 | Put | | | 2,918.42730 | 2,880.553 | 27.06 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 16.18 | Call | | | 0.32730 | 0.253 | 27.06 | 0.0011 | 0.00 | 0 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 12.32 | Put | | | 4.63920 | 3.600 | 15.98 | 0.0195 | 0.00 | 0 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 12.32 | Call | | | 946.53920 | 983.300 | 15.98 | 0.9805 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Put | | | 1,355.88060 | 1,318.000 | 18.67 | 0.9685 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Call | | | 8.08060 | 8.000 | 18.67 | 0.0315 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2018 | Foreign Exchange Option | 13.55 | Put | | | 399.96290 | 367.868 | 15.54 | 0.6509 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2018 | Foreign Exchange Option | 13.55 | Call | | | 125.56290 | 131.368 | 15.54 | 0.3491 | 0.00 | 0 | 106 |
| \$ / R | On | 15/08/2018 | Foreign Exchange Option | 13.47 | Put | | | 343.15190 | 312.574 | 15.26 | 0.6008 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2018 | Foreign Exchange Option | 13.47 | Call | | | 148.75190 | 156.074 | 15.26 | 0.3992 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2018 | Foreign Exchange Option | 13.43 | Call | | | 161.72560 | 169.904 | 15.12 | 0.4258 | 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 | 15/08/2018 | Foreign Exchange Option | 13.43 | Put | | | 316.12560 | 286.404 | 15.12 | 0.5742 | 0.00 | 0 | 106 |
| \$ / R | On | 20/08/2018 | Foreign Exchange Option | 13.56 | Put | | | 417.51530 | 385.936 | 15.45 | 0.6397 | 0.00 | 0 | 0 |
| \$ / R | On | 20/08/2018 | Foreign Exchange Option | 13.56 | Call | | | 141.61530 | 148.036 | 15.45 | 0.3603 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Put | | | 2,748.95790 | 2,710.647 | 20.65 | 0.9945 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Call | | | 1.85790 | 1.647 | 20.65 | 0.0055 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.00 | Call | | | 444.58150 | 466.337 | 14.32 | 0.7073 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.00 | Put | | | 141.68150 | 125.337 | 14.32 | 0.2927 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.65 | Put | | | 505.30830 | 473.460 | 15.70 | 0.6528 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.65 | Call | | | 158.20830 | 164.460 | 15.70 | 0.3472 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Put | | | 620.39240 | 586.688 | 16.15 | 0.7174 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Call | | | 123.29240 | 127.688 | 16.15 | 0.2826 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Put | | | 3,268.82810 | 3,230.550 | 23.61 | 0.9954 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Call | | | 1.72810 | 1.550 | 23.61 | 0.0046 | 0.00 | 0 | 500 |
| \$ / R | On | 03/09/2018 | Foreign Exchange Option | 12.47 | Put | | | 31.62870 | 27.338 | 14.13 | 0.0861 | 0.00 | 0 | 0 |
| \$ / R | On | 03/09/2018 | Foreign Exchange Option | 12.47 | Call | | | 869.72870 | 903.539 | 14.13 | 0.9139 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2018 | Foreign Exchange Option | 13.30 | Put | | | 301.14500 | 277.259 | 14.65 | 0.4558 | 0.00 | 0 | 747 |
| \$ / R | On | 13/09/2018 | Foreign Exchange Option | 13.30 | Call | | | 326.34500 | 340.659 | 14.65 | 0.5442 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Call | | | 36.79670 | 37.472 | 18.28 | 0.0844 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Put | | | 1,564.79670 | 1,527.172 | 18.28 | 0.9156 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Call | | | 36.17070 | 36.840 | 18.29 | 0.0831 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Put | | | 1,574.17070 | 1,536.540 | 18.29 | 0.9169 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Call | | | 37.43270 | 38.113 | 18.27 | 0.0856 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Put | | | 1,555.43270 | 1,517.813 | 18.27 | 0.9144 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Put | | | 2,812.37890 | 2,774.291 | 20.13 | 0.9877 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Call | | | 4.37890 | 4.591 | 20.13 | 0.0123 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Call | | | 603.59190 | 629.238 | 14.04 | 0.7644 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Put | | | 121.59190 | 108.938 | 14.04 | 0.2356 | 0.00 | 0 | 3,750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Call | | | 2,333.69440 | 2,371.864 | 18.69 | 0.9952 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Put | | | 1.69440 | 1.564 | 18.69 | 0.0048 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Call | | | 529.36450 | 552.371 | 14.17 | 0.7146 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Put | | | 157.36450 | 142.071 | 14.17 | 0.2854 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Put | | | 1,830.61350 | 1,792.870 | 18.60 | 0.9448 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Call | | | 22.61350 | 23.170 | 18.60 | 0.0552 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Call | | | 878.64460 | 912.089 | 13.83 | 0.8886 | 0.00 | 0 | 4,600 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Put | | | 46.64460 | 41.789 | 13.83 | 0.1114 | 0.00 | 0 | 44,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Call | | | 786.36820 | 817.548 | 13.84 | 0.8561 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Put | | | 64.36820 | 57.248 | 13.84 | 0.1439 | 0.00 | 0 | 13,231 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Put | | | 2,643.05030 | 2,605.068 | 19.56 | 0.9854 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Call | | | 5.05030 | 5.368 | 19.56 | 0.0146 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Put | | | 2,712.65800 | 2,674.638 | 19.75 | 0.9866 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Call | | | 4.65800 | 4.938 | 19.75 | 0.0134 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Call | | | 753.92610 | 784.159 | 13.84 | 0.8430 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Put | | | 71.92610 | 63.859 | 13.84 | 0.1570 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Put | | | 528.57850 | 498.412 | 15.45 | 0.6164 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Call | | | 210.57850 | 218.712 | 15.45 | 0.3836 | 0.00 | 0 | 1,464 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Call | | | 188.60880 | 195.616 | 15.67 | 0.3511 | 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 | 13.73 | Put | | | 586.60880 | 555.316 | 15.67 | 0.6489 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Put | | | 3,690.91890 | 3,652.487 | 23.49 | 0.9931 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Call | | | 2.91890 | 2.787 | 23.49 | 0.0069 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Call | | | 311.94010 | 325.160 | 14.68 | 0.5171 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Put | | | 339.94010 | 314.860 | 14.68 | 0.4829 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Put | | | 2,752.54220 | 2,714.494 | 19.90 | 0.9870 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Call | | | 4.54220 | 4.794 | 19.90 | 0.0130 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.75 | Call | | | 1,587.01070 | 1,625.191 | 15.01 | 0.9837 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.75 | Put | | | 5.01070 | 4.891 | 15.01 | 0.0163 | 0.00 | 0 | 93,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.25 | Call | | | 363.38590 | 379.189 | 14.53 | 0.5721 | 0.00 | 0 | 1,250 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.25 | Put | | | 281.38590 | 258.889 | 14.53 | 0.4279 | 0.00 | 0 | 74,064 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.29 | Put | | | 2,962.01820 | 2,923.844 | 20.71 | 0.9890 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.29 | Call | | | 4.01820 | 4.144 | 20.71 | 0.0110 | 0.00 | 0 | 73,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.85 | Call | | | 1,487.88580 | 1,526.081 | 14.52 | 0.9805 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.85 | Put | | | 5.88580 | 5.781 | 14.52 | 0.0195 | 0.00 | 0 | 48,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.00 | Call | | | 1,339.56550 | 1,377.793 | 13.78 | 0.9743 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.00 | Put | | | 7.56550 | 7.493 | 13.78 | 0.0257 | 0.00 | 0 | 13,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.30 | Put | | | 307.12600 | 283.425 | 14.59 | 0.4530 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.30 | Call | | | 339.12600 | 353.725 | 14.59 | 0.5470 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.60 | Call | | | 1,735.96970 | 1,774.137 | 15.74 | 0.9874 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.60 | Put | | | 3.96970 | 3.837 | 15.74 | 0.0126 | 0.00 | 0 | 2,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.30 | Call | | | 1,056.26970 | 1,092.591 | 13.81 | 0.9340 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.30 | Put | | | 24.26970 | 22.291 | 13.81 | 0.0660 | 0.00 | 0 | 100 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.50 | Call | | | 1,835.41640 | 1,873.579 | 16.23 | 0.9894 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.50 | Put | | | 3.41640 | 3.279 | 16.23 | 0.0106 | 0.00 | 0 | 45,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.77 | Put | | | 99.30960 | 88.475 | 13.94 | 0.2019 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.77 | Call | | | 661.30960 | 688.775 | 13.94 | 0.7981 | 0.00 | 0 | 5,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Put | | | 426.44580 | 398.716 | 15.05 | 0.5502 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Call | | | 258.44580 | 269.015 | 15.05 | 0.4498 | 0.00 | 0 | 2,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.70 | Call | | | 1,636.63130 | 1,674.807 | 15.25 | 0.9851 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.70 | Put | | | 4.63130 | 4.507 | 15.25 | 0.0149 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.25 | Put | | | 20.31090 | 18.825 | 13.80 | 0.0572 | 0.00 | 0 | 40,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.25 | Call | | | 1,102.31090 | 1,139.125 | 13.80 | 0.9428 | 0.00 | 0 | 500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.90 | Call | | | 1,438.39090 | 1,476.596 | 14.27 | 0.9786 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.90 | Put | | | 6.39090 | 6.296 | 14.27 | 0.0214 | 0.00 | 0 | 3,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.48 | Call | | | 1,855.31690 | 1,893.479 | 16.33 | 0.9897 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.48 | Put | | | 3.31690 | 3.179 | 16.33 | 0.0103 | 0.00 | 0 | 5,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.68 | Call | | | 730.01150 | 759.494 | 13.85 | 0.8327 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.68 | Put | | | 78.01150 | 69.194 | 13.85 | 0.1673 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.20 | Put | | | 256.91070 | 235.642 | 14.47 | 0.4027 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.20 | Call | | | 388.91070 | 405.942 | 14.47 | 0.5973 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.80 | Put | | | 107.30590 | 95.802 | 13.97 | 0.2143 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.80 | Call | | | 639.30590 | 666.102 | 13.97 | 0.7857 | 0.00 | 0 | 50 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.00 | Put | | | 171.89180 | 155.611 | 14.22 | 0.3043 | 0.00 | 0 | 78,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.00 | Call | | | 503.89180 | 525.911 | 14.22 | 0.6957 | 0.00 | 0 | 7,500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.88 | Call | | | 582.74880 | 607.689 | 14.07 | 0.7512 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.88 | Put | | | 130.74880 | 117.389 | 14.07 | 0.2488 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.48 | Call | | | 895.87170 | 929.674 | 13.83 | 0.8939 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.48 | Put | | | 43.87170 | 39.374 | 13.83 | 0.1061 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 8.17 | Call | | | 5,162.00000 | 5,200.300 | 16.10 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 8.17 | Put | | | 0.00000 | 0.000 | 16.10 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.58 | Call | | | 811.10180 | 842.948 | 13.84 | 0.8655 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.58 | Put | | | 59.10180 | 52.648 | 13.84 | 0.1345 | 0.00 | 0 | 8,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.38 | Call | | | 983.86710 | 1,019.221 | 13.82 | 0.9178 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.38 | Put | | | 31.86710 | 28.921 | 13.82 | 0.0822 | 0.00 | 0 | 60,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.40 | Call | | | 966.03260 | 1,001.108 | 13.82 | 0.9134 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.40 | Put | | | 34.03260 | 30.808 | 13.82 | 0.0866 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.22 | Call | | | 378.54860 | 395.085 | 14.49 | 0.5872 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.22 | Put | | | 266.54860 | 244.785 | 14.49 | 0.4128 | 0.00 | 0 | 26,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.60 | Put | | | 493.52490 | 464.124 | 15.32 | 0.5951 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.60 | Call | | | 225.52490 | 234.424 | 15.32 | 0.4049 | 0.00 | 0 | 26,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.70 | Put | | | 1,416.29210 | 1,378.768 | 18.10 | 0.8934 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.70 | Call | | | 48.29210 | 49.068 | 18.10 | 0.1066 | 0.00 | 0 | 63,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.00 | Call | | | 129.77660 | 133.794 | 16.39 | 0.2567 | 0.00 | 0 | 63,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.00 | Put | | | 797.77660 | 763.494 | 16.39 | 0.7433 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.00 | Put | | | 1,696.89260 | 1,659.203 | 18.44 | 0.9316 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.00 | Call | | | 28.89260 | 29.503 | 18.44 | 0.0684 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Call | | | 90.94150 | 93.306 | 17.00 | 0.1888 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Put | | | 1,008.94150 | 973.006 | 17.00 | 0.8112 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Put | | | 3,431.21570 | 3,392.853 | 22.50 | 0.9920 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Call | | | 3.21570 | 3.153 | 22.50 | 0.0080 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.10 | Call | | | 443.81550 | 463.338 | 14.35 | 0.6471 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.10 | Put | | | 211.81550 | 193.038 | 14.35 | 0.3529 | 0.00 | 0 | 2,500 |
| \$ / R | On | 25/09/2018 | Foreign Exchange Option | 16.09 | Put | | | 2,753.32680 | 2,714.538 | 20.21 | 0.9799 | 0.00 | 0 | 0 |
| \$ / R | On | 25/09/2018 | Foreign Exchange Option | 16.09 | Call | | | 9.02680 | 8.438 | 20.21 | 0.0201 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.00 | Call | | | 543.43760 | 565.170 | 14.35 | 0.6895 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.00 | Put | | | 192.63760 | 176.170 | 14.35 | 0.3105 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.78 | Put | | | 640.25070 | 608.757 | 15.87 | 0.6455 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.78 | Call | | | 211.05070 | 217.757 | 15.87 | 0.3545 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Put | | | 655.10230 | 623.372 | 15.92 | 0.6526 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Call | | | 205.90230 | 212.372 | 15.92 | 0.3474 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Put | | | 3,453.67130 | 3,415.351 | 21.61 | 0.9897 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Call | | | 4.47130 | 4.351 | 21.61 | 0.0103 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Put | | | 2,908.06550 | 2,869.581 | 20.69 | 0.9804 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Call | | | 8.86550 | 8.581 | 20.69 | 0.0196 | 0.00 | 0 | 500 |
| \$ / R | On | 02/10/2018 | Foreign Exchange Option | 12.76 | Put | | | 119.08930 | 107.407 | 14.00 | 0.2138 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2018 | Foreign Exchange Option | 12.76 | Call | | | 716.68930 | 743.207 | 14.00 | 0.7862 | 0.00 | 0 | 0 |
| \$ / R | On | 12/10/2018 | Foreign Exchange Option | 13.51 | Put | | | 473.75910 | 447.084 | 15.22 | 0.5242 | 0.00 | 0 | 0 |
| \$ / R | On | 12/10/2018 | Foreign Exchange Option | 13.51 | Call | | | 338.45910 | 349.984 | 15.22 | 0.4758 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Put | | | 1,233.05990 | 1,197.638 | 17.38 | 0.7851 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Call | | | 139.95990 | 142.638 | 17.38 | 0.2149 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Put | | | 1,739.91920 | 1,702.955 | 18.44 | 0.8667 | 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 | 29/10/2018 | Foreign Exchange Option | 15.06 | Call | | | 83.61920 | 84.755 | 18.44 | 0.1333 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.93 | Put | | | 784.84050 | 753.863 | 16.14 | 0.6428 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.93 | Call | | | 261.94050 | 269.063 | 16.14 | 0.3572 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Put | | | 3,620.72050 | 3,582.855 | 20.03 | 0.9839 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Call | | | 7.82050 | 8.055 | 20.03 | 0.0161 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Put | | | 3,081.70400 | 3,044.123 | 20.24 | 0.9652 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Call | | | 18.80400 | 19.323 | 20.24 | 0.0348 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.00 | Call | | | 647.33280 | 669.114 | 14.44 | 0.6820 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.00 | Put | | | 240.23280 | 223.914 | 14.44 | 0.3180 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Put | | | 690.40160 | 660.838 | 15.85 | 0.6040 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Call | | | 297.50160 | 306.038 | 15.85 | 0.3960 | 0.00 | 0 | 0 |
| \$ / R | On | 01/11/2018 | Foreign Exchange Option | 12.81 | Put | | | 172.86030 | 159.781 | 14.18 | 0.2505 | 0.00 | 0 | 0 |
| \$ / R | On | 01/11/2018 | Foreign Exchange Option | 12.81 | Call | | | 771.66030 | 796.681 | 14.18 | 0.7495 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Put | | | 3,408.02980 | 3,371.562 | 20.52 | 0.9726 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Call | | | 13.72980 | 15.262 | 20.52 | 0.0274 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Put | | | 26.53910 | 25.242 | 14.31 | 0.0547 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Call | | | 1,542.23910 | 1,578.942 | 14.31 | 0.9453 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Call | | | 292.85750 | 300.896 | 15.95 | 0.3836 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Put | | | 737.15750 | 707.196 | 15.95 | 0.6164 | 0.00 | 0 | 1,880 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Put | | | 1,557.49030 | 1,521.630 | 17.97 | 0.8192 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Call | | | 126.79030 | 128.930 | 17.97 | 0.1808 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 11.67 | Put | | | 22.91000 | 20.798 | 14.88 | 0.0428 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 11.67 | Call | | | 1,787.31000 | 1,823.298 | 14.88 | 0.9572 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 10.83 | Call | | | 2,610.36760 | 2,647.938 | 17.06 | 0.9884 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 10.83 | Put | | | 5.96760 | 5.438 | 17.06 | 0.0116 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 13.22 | Put | | | 357.88710 | 338.044 | 14.79 | 0.3956 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 13.22 | Call | | | 572.28710 | 590.544 | 14.79 | 0.6044 | 0.00 | 0 | 51,000 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Put | | | 3,277.43150 | 3,240.448 | 20.88 | 0.9468 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Call | | | 35.83150 | 36.748 | 20.88 | 0.0532 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.00 | Call | | | 732.99770 | 754.444 | 14.47 | 0.6808 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.00 | Put | | | 274.59770 | 258.144 | 14.47 | 0.3192 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.08 | Put | | | 917.45790 | 886.649 | 16.33 | 0.6468 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.08 | Call | | | 295.85790 | 302.949 | 16.33 | 0.3532 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Put | | | 716.12490 | 687.996 | 15.78 | 0.5730 | 0.00 | 0 | 1,000 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Call | | | 374.52490 | 384.296 | 15.78 | 0.4270 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Put | | | 3,875.15650 | 3,838.549 | 21.97 | 0.9637 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Call | | | 23.55650 | 24.849 | 21.97 | 0.0363 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Put | | | 625.26950 | 599.371 | 15.45 | 0.5211 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Call | | | 452.36950 | 464.371 | 15.45 | 0.4789 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Put | | | 2,302.06190 | 2,265.370 | 19.03 | 0.8810 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Call | | | 89.16190 | 90.370 | 19.03 | 0.1190 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Put | | | 3,790.78550 | 3,754.918 | 21.83 | 0.9528 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Call | | | 33.08550 | 35.018 | 21.83 | 0.0472 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Call | | | 794.37090 | 817.176 | 14.43 | 0.6932 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Put | | | 272.07090 | 257.076 | 14.43 | 0.3068 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 377.60100 | 358.637 | 14.76 | 0.3816 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 659.90100 | 678.736 | 14.76 | 0.6184 | 0.00 | 0 | 7,100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.95 | Put | | | 2,543.93940 | 2,507.067 | 19.41 | 0.8981 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.95 | Call | | | 76.23940 | 77.167 | 19.41 | 0.1019 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.64 | Call | | | 1,872.52790 | 1,907.991 | 14.72 | 0.9494 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.64 | Put | | | 30.22790 | 27.891 | 14.72 | 0.0506 | 0.00 | 0 | 2,764 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Call | | | 148.71750 | 151.183 | 18.10 | 0.1862 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Put | | | 1,756.41750 | 1,721.083 | 18.10 | 0.8138 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Call | | | 151.11680 | 153.639 | 18.07 | 0.1889 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Put | | | 1,738.81680 | 1,703.539 | 18.07 | 0.8111 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.70 | Put | | | 1,419.79450 | 1,385.762 | 17.45 | 0.7564 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.70 | Call | | | 202.09450 | 205.862 | 17.45 | 0.2436 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.25 | Call | | | 1,314.93950 | 1,346.553 | 13.89 | 0.8762 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.25 | Put | | | 82.63950 | 76.453 | 13.89 | 0.1238 | 0.00 | 0 | 3,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 149.91310 | 152.405 | 18.09 | 0.1875 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Put | | | 1,747.61310 | 1,712.305 | 18.09 | 0.8125 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.00 | Put | | | 2,591.14150 | 2,554.217 | 19.48 | 0.9016 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.00 | Call | | | 73.44150 | 74.317 | 19.48 | 0.0984 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.20 | Call | | | 1,357.03850 | 1,389.122 | 13.85 | 0.8859 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.20 | Put | | | 74.73850 | 69.022 | 13.85 | 0.1141 | 0.00 | 0 | 7,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.38 | Put | | | 1,156.44010 | 1,123.898 | 16.84 | 0.6983 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.38 | Call | | | 258.74010 | 263.998 | 16.84 | 0.3017 | 0.00 | 0 | 30 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.01 | Put | | | 1,686.26730 | 1,651.163 | 17.98 | 0.8030 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.01 | Call | | | 158.56730 | 161.263 | 17.98 | 0.1970 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.48 | Put | | | 2,106.95340 | 2,070.744 | 18.70 | 0.8585 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.48 | Call | | | 109.25340 | 110.844 | 18.70 | 0.1415 | 0.00 | 0 | 29,600 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.71 | Call | | | 439.26500 | 450.603 | 15.57 | 0.4640 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.71 | Put | | | 666.96500 | 640.503 | 15.57 | 0.5360 | 0.00 | 0 | 30 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.33 | Put | | | 1,116.75330 | 1,084.490 | 16.74 | 0.6881 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.33 | Call | | | 269.05330 | 274.590 | 16.74 | 0.3119 | 0.00 | 0 | 100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.68 | Call | | | 980.02340 | 1,006.816 | 14.17 | 0.7746 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.68 | Put | | | 177.72340 | 166.716 | 14.17 | 0.2254 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.70 | Call | | | 442.76300 | 454.222 | 15.56 | 0.4668 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.70 | Put | | | 660.46300 | 634.122 | 15.56 | 0.5332 | 0.00 | 0 | 7,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.45 | Call | | | 540.23520 | 555.032 | 15.11 | 0.5407 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.45 | Put | | | 507.93520 | 484.932 | 15.11 | 0.4593 | 0.00 | 0 | 4,080 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.70 | Put | | | 2,309.85330 | 2,273.292 | 19.03 | 0.8787 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.70 | Call | | | 92.15330 | 93.392 | 19.03 | 0.1213 | 0.00 | 0 | 11,380 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.50 | Put | | | 2,125.26320 | 2,089.017 | 18.73 | 0.8605 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.50 | Call | | | 107.56320 | 109.117 | 18.73 | 0.1395 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.10 | Call | | | 1,444.78550 | 1,477.696 | 13.91 | 0.9020 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.10 | Put | | | 62.48550 | 57.596 | 13.91 | 0.0980 | 0.00 | 0 | 8,580 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.15 | Put | | | 1,809.45800 | 1,773.965 | 18.19 | 0.8215 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.15 | Call | | | 141.75800 | 144.065 | 18.19 | 0.1785 | 0.00 | 0 | 27,030 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.79 | Call | | | 412.24160 | 422.642 | 15.72 | 0.4418 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.79 | Put | | | 719.94160 | 692.542 | 15.72 | 0.5582 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.02 | Call | | | 1,517.56890 | 1,551.038 | 14.05 | 0.9123 | 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 | 12.02 | Put | | | 55.26890 | 50.938 | 14.05 | 0.0877 | 0.00 | 0 | 5,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Call | | | 649.57420 | 668.080 | 14.79 | 0.6121 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Put | | | 387.27420 | 367.980 | 14.79 | 0.3879 | 0.00 | 0 | 5,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.78 | Put | | | 713.22680 | 685.942 | 15.71 | 0.5555 | 0.00 | 0 | 100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.78 | Call | | | 415.52680 | 426.042 | 15.71 | 0.4445 | 0.00 | 0 | 100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.75 | Put | | | 1,462.25370 | 1,428.026 | 17.55 | 0.7644 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.75 | Call | | | 194.55370 | 198.126 | 17.55 | 0.2356 | 0.00 | 0 | 127,100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.60 | Put | | | 1,335.87750 | 1,302.258 | 17.26 | 0.7395 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.60 | Call | | | 218.17750 | 222.358 | 17.26 | 0.2605 | 0.00 | 0 | 18,900 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.67 | Put | | | 2,282.00060 | 2,245.482 | 18.98 | 0.8762 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.67 | Call | | | 94.30060 | 95.582 | 18.98 | 0.1238 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.44 | Put | | | 1,204.62040 | 1,171.761 | 16.95 | 0.7101 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.44 | Call | | | 246.92040 | 251.861 | 16.95 | 0.2899 | 0.00 | 0 | 11,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.13 | Put | | | 962.58490 | 931.722 | 16.36 | 0.6443 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.13 | Call | | | 314.88490 | 321.822 | 16.36 | 0.3557 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.62 | Put | | | 1,352.55190 | 1,318.846 | 17.30 | 0.7429 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.62 | Call | | | 214.85190 | 218.947 | 17.30 | 0.2571 | 0.00 | 0 | 5,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.75 | Call | | | 930.58830 | 956.488 | 14.21 | 0.7553 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.75 | Put | | | 198.28830 | 186.388 | 14.21 | 0.2447 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.90 | Call | | | 1,628.14620 | 1,662.354 | 14.26 | 0.9260 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.90 | Put | | | 45.84620 | 42.254 | 14.26 | 0.0740 | 0.00 | 0 | 11,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.61 | Put | | | 1,344.20770 | 1,310.546 | 17.28 | 0.7412 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.61 | Call | | | 216.50770 | 220.647 | 17.28 | 0.2588 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.75 | Call | | | 1,768.42130 | 1,803.408 | 14.52 | 0.9405 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.75 | Put | | | 36.12130 | 33.308 | 14.52 | 0.0595 | 0.00 | 0 | 230,784 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.50 | Put | | | 536.37820 | 512.600 | 15.18 | 0.4745 | 0.00 | 0 | 26,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.50 | Call | | | 518.67820 | 532.700 | 15.18 | 0.5255 | 0.00 | 0 | 230,784 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.00 | Call | | | 1,535.88580 | 1,569.486 | 14.08 | 0.9147 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.00 | Put | | | 53.58580 | 49.386 | 14.08 | 0.0853 | 0.00 | 0 | 174,530 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.63 | Call | | | 1,016.25700 | 1,043.668 | 14.13 | 0.7880 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.63 | Put | | | 163.95700 | 153.568 | 14.13 | 0.2120 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.00 | Put | | | 866.67780 | 837.039 | 16.12 | 0.6130 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.00 | Call | | | 348.97780 | 357.139 | 16.12 | 0.3870 | 0.00 | 0 | 16,130 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.10 | Call | | | 713.53940 | 734.033 | 14.62 | 0.6497 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.10 | Put | | | 331.23940 | 313.933 | 14.62 | 0.3503 | 0.00 | 0 | 11,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.00 | Put | | | 1,677.54730 | 1,642.471 | 17.97 | 0.8016 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.00 | Call | | | 159.84730 | 162.571 | 17.97 | 0.1984 | 0.00 | 0 | 15,100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.38 | Call | | | 1,208.36390 | 1,238.658 | 13.97 | 0.8489 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.38 | Put | | | 106.06390 | 98.558 | 13.97 | 0.1511 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.84 | Put | | | 1,539.45710 | 1,504.908 | 17.72 | 0.7782 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.84 | Call | | | 181.75710 | 185.008 | 17.72 | 0.2218 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 726.68220 | 699.168 | 15.74 | 0.5610 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 408.98220 | 419.268 | 15.74 | 0.4390 | 0.00 | 0 | 3,264 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.00 | Put | | | 288.28760 | 272.635 | 14.49 | 0.3191 | 0.00 | 0 | 175,030 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.00 | Call | | | 770.58760 | 792.735 | 14.49 | 0.6809 | 0.00 | 0 | 7,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.25 | Put | | | 402.03860 | 382.250 | 14.83 | 0.3973 | 0.00 | 0 | 22,800 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.25 | Call | | | 634.33860 | 652.350 | 14.83 | 0.6027 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.89 | Put | | | 1,582.35630 | 1,547.637 | 17.80 | 0.7857 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.89 | Call | | | 174.65630 | 177.737 | 17.80 | 0.2143 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.50 | Put | | | 131.63830 | 122.800 | 14.05 | 0.1791 | 0.00 | 0 | 26,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.50 | Call | | | 1,113.93830 | 1,142.901 | 14.05 | 0.8209 | 0.00 | 0 | 230,784 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.95 | Put | | | 830.78400 | 801.650 | 16.02 | 0.6005 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.95 | Call | | | 363.08400 | 371.750 | 16.02 | 0.3995 | 0.00 | 0 | 39,589 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 384.01470 | 365.376 | 14.76 | 0.3799 | 0.00 | 0 | 1,000 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 678.21470 | 697.376 | 14.76 | 0.6201 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 14.75 | Put | | | 1,462.30550 | 1,428.096 | 17.48 | 0.7571 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 14.75 | Call | | | 206.50550 | 210.097 | 17.48 | 0.2429 | 0.00 | 0 | 1,000 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 13.30 | Call | | | 627.77250 | 645.376 | 14.90 | 0.5895 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 13.30 | Put | | | 433.57250 | 413.376 | 14.90 | 0.4105 | 0.00 | 0 | 1,000 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 14.66 | Put | | | 1,386.52740 | 1,352.732 | 17.31 | 0.7424 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 14.66 | Call | | | 220.72740 | 224.732 | 17.31 | 0.2576 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.00 | Call | | | 813.56330 | 835.942 | 14.44 | 0.6821 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.00 | Put | | | 302.26330 | 286.842 | 14.44 | 0.3179 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.22 | Put | | | 1,035.65980 | 1,004.816 | 16.39 | 0.6488 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.22 | Call | | | 326.95980 | 333.916 | 16.39 | 0.3512 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 736.13200 | 709.002 | 15.63 | 0.5483 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 447.43200 | 458.102 | 15.63 | 0.4517 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Put | | | 4,105.07090 | 4,068.884 | 22.17 | 0.9523 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Call | | | 36.37090 | 37.984 | 22.17 | 0.0477 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Put | | | 3,469.68290 | 3,432.757 | 20.90 | 0.9345 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Call | | | 50.98290 | 51.857 | 20.90 | 0.0655 | 0.00 | 0 | 500 |
| \$ / R | On | 02/01/2019 | Foreign Exchange Option | 12.90 | Put | | | 264.43000 | 250.531 | 14.31 | 0.2888 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2019 | Foreign Exchange Option | 12.90 | Call | | | 879.13000 | 903.031 | 14.31 | 0.7112 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2019 | Foreign Exchange Option | 12.66 | Put | | | 0.00000 | 189.239 | 14.17 | 0.2274 | 49,769.80 | 263 | 263 |
| \$ / R | On | 18/01/2019 | Foreign Exchange Option | 12.66 | Call | | | 0.00000 | 1,108.939 | 14.17 | 0.7726 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Option | 12.95 | Put | | | 308.13180 | 292.531 | 14.40 | 0.3026 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Option | 12.95 | Call | | | 920.73180 | 942.731 | 14.40 | 0.6974 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 12.79 | Put | | | 250.37970 | 237.927 | 14.27 | 0.2612 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 12.79 | Call | | | 1,024.67970 | 1,049.827 | 14.27 | 0.7388 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 13.00 | Call | | | 893.78830 | 915.159 | 14.47 | 0.6840 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 13.00 | Put | | | 329.48830 | 313.259 | 14.47 | 0.3160 | 0.00 | 0 | 500 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.38 | Put | | | 1,169.26940 | 1,138.306 | 16.59 | 0.6538 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.38 | Call | | | 353.56940 | 360.206 | 16.59 | 0.3462 | 0.00 | 0 | 500 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | | 1,756.93410 | 1,723.407 | 17.77 | 0.7567 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | | 243.53410 | 247.507 | 17.77 | 0.2433 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.52 | Put | | | 1,285.85680 | 1,255.010 | 16.79 | 0.6565 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.52 | Call | | | 378.25680 | 384.810 | 16.79 | 0.3435 | 0.00 | 0 | 500 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 12.83 | Put | | | 285.45160 | 272.732 | 14.36 | 0.2723 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 12.83 | Call | | | 1,067.85160 | 1,092.532 | 14.36 | 0.7277 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 13.00 | Call | | | 963.09460 | 984.539 | 14.50 | 0.6862 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 13.00 | Put | | | 350.69460 | 334.739 | 14.50 | 0.3138 | 0.00 | 0 | 500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.86 | Call | | | 605.53350 | 617.686 | 15.71 | 0.4850 | 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 | 13.86 | Put | | | 822.23350 | 797.086 | 15.71 | 0.5150 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.46 | Call | | | 767.75740 | 784.165 | 15.13 | 0.5767 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.46 | Put | | | 584.45740 | 563.565 | 15.13 | 0.4233 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.45 | Put | | | 2,050.54560 | 2,016.994 | 18.11 | 0.7731 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.45 | Call | | | 243.84560 | 247.594 | 18.11 | 0.2269 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | | 264.45420 | 268.664 | 17.94 | 0.2434 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Put | | | 1,931.15420 | 1,898.064 | 17.94 | 0.7566 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.54 | Put | | | 2,128.23490 | 2,094.409 | 18.22 | 0.7831 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.54 | Call | | | 231.53490 | 235.009 | 18.22 | 0.2169 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.47 | Call | | | 1,362.83870 | 1,391.013 | 14.15 | 0.8051 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.47 | Put | | | 189.53870 | 180.413 | 14.15 | 0.1949 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | | 262.91910 | 267.097 | 17.96 | 0.2422 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | | 1,939.61910 | 1,906.496 | 17.96 | 0.7578 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | | 261.39720 | 265.539 | 17.97 | 0.2410 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | | 1,948.09720 | 1,914.939 | 17.97 | 0.7590 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Call | | | 1,688.34420 | 1,719.484 | 13.96 | 0.8778 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Put | | | 105.04420 | 98.884 | 13.96 | 0.1222 | 0.00 | 0 | 4,145 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Call | | | 3,319.63100 | 3,356.445 | 15.16 | 0.9902 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Put | | | 6.33100 | 5.845 | 15.16 | 0.0098 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Call | | | 541.51750 | 552.065 | 16.00 | 0.4448 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Put | | | 948.21750 | 921.465 | 16.00 | 0.5552 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Call | | | 1,912.43650 | 1,944.773 | 13.85 | 0.9138 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Put | | | 69.13650 | 64.173 | 13.85 | 0.0862 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.76 | Call | | | 1,157.81810 | 1,183.203 | 14.34 | 0.7434 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.76 | Put | | | 274.51810 | 262.603 | 14.34 | 0.2566 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Put | | | 579.04140 | 558.253 | 15.12 | 0.4209 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Call | | | 772.34140 | 788.854 | 15.12 | 0.5791 | 0.00 | 0 | 4,145 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.50 | Call | | | 2,183.66630 | 2,217.304 | 13.73 | 0.9458 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.50 | Put | | | 40.36630 | 36.703 | 13.73 | 0.0542 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.20 | Put | | | 1,838.67800 | 1,805.989 | 17.81 | 0.7428 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.20 | Call | | | 281.97800 | 286.589 | 17.81 | 0.2572 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.74 | Call | | | 1,965.69030 | 1,998.297 | 13.83 | 0.9210 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.74 | Put | | | 62.39030 | 57.697 | 13.83 | 0.0790 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Put | | | 1,258.99560 | 1,228.929 | 16.68 | 0.6366 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Call | | | 422.29560 | 429.529 | 16.68 | 0.3634 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.30 | Put | | | 1,124.63470 | 1,095.994 | 16.39 | 0.6042 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.30 | Call | | | 467.93470 | 476.594 | 16.39 | 0.3958 | 0.00 | 0 | 500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.75 | Call | | | 646.08760 | 659.241 | 15.54 | 0.5094 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.75 | Put | | | 752.78760 | 728.641 | 15.54 | 0.4906 | 0.00 | 0 | 17,981 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.96 | Put | | | 1,640.74310 | 1,608.197 | 17.48 | 0.7108 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.96 | Call | | | 324.04310 | 328.797 | 17.48 | 0.2892 | 0.00 | 0 | 17,981 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Put | | | 135.86810 | 128.888 | 14.02 | 0.1483 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Call | | | 1,584.66810 | 1,614.788 | 14.02 | 0.8517 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.67 | Put | | | 1,408.37310 | 1,377.644 | 16.98 | 0.6600 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.67 | Call | | | 400.57310 | 407.044 | 16.98 | 0.3400 | 0.00 | 0 | 500 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 13.00 | Put | | | 370.44370 | 354.807 | 14.53 | 0.3110 | 0.00 | 0 | 500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,032.64370 | 1,054.207 | 14.53 | 0.6890 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2019 | Foreign Exchange Option | 13.05 | Put | | | 394.00370 | 377.123 | 14.58 | 0.3222 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2019 | Foreign Exchange Option | 13.05 | Call | | | 1,013.10370 | 1,033.323 | 14.58 | 0.6778 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.84 | Put | | | 1,544.89720 | 1,513.310 | 17.13 | 0.6647 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.84 | Call | | | 421.69720 | 427.210 | 17.13 | 0.3353 | 0.00 | 0 | 500 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 12.92 | Put | | | 359.02290 | 345.258 | 14.51 | 0.2908 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 12.92 | Call | | | 1,155.82290 | 1,179.159 | 14.51 | 0.7092 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,106.37900 | 1,128.948 | 14.56 | 0.6921 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.00 | Put | | | 389.57900 | 375.048 | 14.56 | 0.3079 | 0.00 | 0 | 3,000 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.49 | Put | | | 626.60680 | 605.485 | 15.18 | 0.4163 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.49 | Call | | | 853.40680 | 869.385 | 15.18 | 0.5837 | 0.00 | 0 | 2,500 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,177.72700 | 1,200.772 | 14.62 | 0.6949 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.00 | Put | | | 409.02700 | 394.672 | 14.62 | 0.3051 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.01 | Put | | | 1,681.44320 | 1,649.668 | 17.31 | 0.6691 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.01 | Call | | | 440.14320 | 445.768 | 17.31 | 0.3309 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.14 | Put | | | 469.07010 | 451.823 | 14.74 | 0.3341 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.14 | Call | | | 1,097.77010 | 1,117.923 | 14.74 | 0.6659 | 0.00 | 0 | 0 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Option | 12.14 | Put | | | 147.72300 | 139.822 | 13.80 | 0.1440 | 0.00 | 0 | 0 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Option | 12.14 | Call | | | 1,781.42300 | 1,810.922 | 13.80 | 0.8560 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.88 | Call | | | 787.60700 | 801.240 | 15.71 | 0.5202 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.88 | Put | | | 875.50700 | 851.540 | 15.71 | 0.4798 | 0.00 | 0 | 12,450 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.62 | Put | | | 2,177.85760 | 2,144.418 | 18.02 | 0.7335 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.98 | Put | | | 409.51690 | 395.453 | 14.63 | 0.2999 | 0.00 | 0 | 911 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.92 | Put | | | 2,433.03260 | 2,398.691 | 18.36 | 0.7635 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.92 | Call | | | 305.13260 | 308.391 | 18.36 | 0.2365 | 0.00 | 0 | 911 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.83 | Call | | | 806.93850 | 821.012 | 15.64 | 0.5296 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.83 | Put | | | 844.83850 | 821.312 | 15.64 | 0.4704 | 0.00 | 0 | 25,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.55 | Put | | | 2,119.37820 | 2,086.178 | 17.95 | 0.7259 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.80 | Call | | | 322.21260 | 325.814 | 18.23 | 0.2481 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.24 | Call | | | 1,074.74850 | 1,094.223 | 14.86 | 0.6475 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.24 | Put | | | 522.64850 | 504.523 | 14.86 | 0.3525 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.82 | Put | | | 1,532.60590 | 1,501.901 | 17.00 | 0.6355 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.82 | Call | | | 504.70590 | 511.601 | 17.00 | 0.3645 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.98 | Call | | | 1,221.61690 | 1,245.153 | 14.63 | 0.7001 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.58 | Call | | | 563.45420 | 571.768 | 16.65 | 0.3998 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.13 | Put | | | 471.17820 | 454.804 | 14.73 | 0.3299 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.13 | Call | | | 1,133.27820 | 1,154.504 | 14.73 | 0.6701 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.75 | Call | | | 1,368.30670 | 1,393.829 | 14.49 | 0.7448 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.75 | Put | | | 326.20670 | 314.129 | 14.49 | 0.2552 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.80 | Put | | | 2,330.11260 | 2,296.114 | 18.23 | 0.7519 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 10.69 | Call | | | 3,112.08770 | 3,149.565 | 12.92 | 0.9844 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 10.69 | Put | | | 9.98770 | 9.865 | 12.92 | 0.0156 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.28 | Call | | | 1,698.69090 | 1,725.907 | 13.98 | 0.8314 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.28 | Put | | | 186.59090 | 176.207 | 13.98 | 0.1686 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.58 | Put | | | 1,351.35420 | 1,322.068 | 16.65 | 0.6002 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.62 | Call | | | 349.95760 | 354.118 | 18.02 | 0.2665 | 0.00 | 0 | 12,450 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | 622.06340 | 631.980 | 16.37 | 0.4333 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | 1,199.96340 | 1,172.280 | 16.37 | 0.5667 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | 619.10350 | 628.952 | 16.38 | 0.4317 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | 1,207.00350 | 1,179.252 | 16.38 | 0.5683 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.55 | Call | | 361.47820 | 365.878 | 17.95 | 0.2741 | 0.00 | 0 | 25,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | 625.03890 | 635.024 | 16.35 | 0.4350 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | 1,192.93890 | 1,165.324 | 16.35 | 0.5650 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 13.00 | Put | | 424.78800 | 410.623 | 14.66 | 0.3025 | 0.00 | 0 | 500 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 13.00 | Call | | 1,240.38800 | 1,263.923 | 14.66 | 0.6975 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.17 | Put | | 1,808.58970 | 1,776.265 | 17.45 | 0.6737 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.17 | Call | | 454.18970 | 459.565 | 17.45 | 0.3263 | 0.00 | 0 | 500 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Option | 13.19 | Put | | 507.07960 | 489.614 | 14.79 | 0.3393 | 0.00 | 0 | 0 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Option | 13.19 | Call | | 1,137.67960 | 1,157.914 | 14.79 | 0.6607 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 13.45 | Call | | 1,011.66400 | 1,029.471 | 15.14 | 0.6093 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 13.45 | Put | | 637.66400 | 617.771 | 15.14 | 0.3907 | 0.00 | 0 | 39,250 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 16.44 | Put | | 2,881.63400 | 2,846.145 | 18.87 | 0.7969 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 16.44 | Call | | 265.63400 | 267.845 | 18.87 | 0.2031 | 0.00 | 0 | 39,250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 13.00 | Put | | 442.92810 | 429.043 | 14.73 | 0.2993 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 13.00 | Call | | 1,315.72810 | 1,339.343 | 14.73 | 0.7007 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 15.34 | Put | | 1,942.26050 | 1,910.664 | 17.62 | 0.6758 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 15.34 | Call | | 475.06050 | 480.964 | 17.62 | 0.3242 | 0.00 | 0 | 500 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Option | 13.24 | Put | | 546.65160 | 529.106 | 14.91 | 0.3439 | 0.00 | 0 | 0 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Option | 13.24 | Call | | 1,181.25160 | 1,201.306 | 14.91 | 0.6561 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 15.52 | Put | | 2,084.70110 | 2,052.341 | 17.82 | 0.6793 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 15.52 | Call | | 492.50110 | 498.041 | 17.82 | 0.3207 | 0.00 | 0 | 500 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 13.00 | Put | | 460.46400 | 445.948 | 14.83 | 0.2962 | 0.00 | 0 | 500 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 13.00 | Call | | 1,388.26400 | 1,411.648 | 14.83 | 0.7038 | 0.00 | 0 | 0 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Option | 13.29 | Put | | 585.58650 | 568.367 | 15.04 | 0.3471 | 0.00 | 0 | 0 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Option | 13.29 | Call | | 1,228.98650 | 1,249.667 | 15.04 | 0.6529 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.46 | Call | | 1,176.82430 | 1,195.779 | 15.28 | 0.6254 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.46 | Put | | 677.82430 | 658.679 | 15.28 | 0.3746 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Call | | 3,227.29290 | 3,266.117 | 12.90 | 0.9753 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Put | | 18.29290 | 19.017 | 12.90 | 0.0247 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 12.50 | Call | | 1,751.19320 | 1,776.331 | 14.39 | 0.7899 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 12.50 | Put | | 292.19320 | 279.231 | 14.39 | 0.2101 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.45 | Call | | 1,181.63070 | 1,200.671 | 15.27 | 0.6272 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.45 | Put | | 672.63070 | 653.571 | 15.27 | 0.3728 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.87 | Put | | 2,367.24660 | 2,334.274 | 18.20 | 0.7059 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.87 | Call | | 456.24660 | 461.373 | 18.20 | 0.2941 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.44 | Call | | 1,186.45700 | 1,205.578 | 15.25 | 0.6289 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.44 | Put | | 667.45700 | 648.478 | 15.25 | 0.3711 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 13.00 | Put | | 474.88100 | 460.991 | 14.90 | 0.2928 | 0.00 | 0 | 500 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 13.00 | Call | | 1,459.58100 | 1,483.991 | 14.90 | 0.7072 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 15.68 | Put | | 2,208.98150 | 2,176.577 | 17.98 | 0.6800 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 15.68 | Call | | 513.68150 | 519.577 | 17.98 | 0.3200 | 0.00 | 0 | 500 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Option | 13.33 | Put | | 618.87220 | 601.597 | 15.15 | 0.3486 | 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 | 02/10/2019 | Foreign Exchange Option | 13.33 | Call | | | 1,277.27220 | 1,298.297 | 15.15 | 0.6514 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.39 | Put | | | 660.39570 | 642.605 | 15.27 | 0.3532 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.39 | Call | | | 1,311.99570 | 1,332.805 | 15.27 | 0.6468 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,530.57360 | 1,555.509 | 14.97 | 0.7105 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.00 | Put | | | 488.97360 | 475.309 | 14.97 | 0.2895 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 15.87 | Put | | | 2,358.09280 | 2,325.605 | 18.18 | 0.6833 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 15.87 | Call | | | 529.69280 | 535.806 | 18.18 | 0.3167 | 0.00 | 0 | 500 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.03 | Call | | | 547.54450 | 553.690 | 18.33 | 0.3155 | 0.00 | 0 | 500 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 13.00 | Put | | | 501.04030 | 487.462 | 15.02 | 0.2864 | 0.00 | 0 | 500 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,595.94030 | 1,621.262 | 15.02 | 0.7136 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.03 | Put | | | 2,482.64450 | 2,449.890 | 18.33 | 0.6845 | 0.00 | 0 | 0 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Option | 13.44 | Put | | | 697.24350 | 679.563 | 15.37 | 0.3551 | 0.00 | 0 | 0 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Option | 13.44 | Call | | | 1,357.64350 | 1,378.863 | 15.37 | 0.6449 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Put | | | 6,047.58660 | 6,008.773 | 21.37 | 0.8919 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Call | | | 168.08660 | 168.473 | 21.37 | 0.1081 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Call | | | 611.52950 | 618.958 | 18.09 | 0.3421 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Put | | | 2,301.02950 | 2,269.258 | 18.09 | 0.6579 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Call | | | 609.54640 | 616.932 | 18.10 | 0.3411 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Put | | | 2,309.04640 | 2,277.232 | 18.10 | 0.6589 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Call | | | 613.52070 | 620.993 | 18.08 | 0.3430 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Put | | | 2,293.02070 | 2,261.293 | 18.08 | 0.6570 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 16.21 | Put | | | 2,621.72920 | 2,588.856 | 18.48 | 0.6861 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 16.21 | Call | | | 565.32920 | 571.756 | 18.48 | 0.3139 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 13.00 | Put | | | 512.64590 | 499.221 | 15.05 | 0.2828 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,666.24590 | 1,692.121 | 15.05 | 0.7172 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Option | 13.49 | Put | | | 733.77330 | 715.879 | 15.47 | 0.3570 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Option | 13.49 | Call | | | 1,401.07330 | 1,422.479 | 15.47 | 0.6430 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Option | 13.54 | Put | | | 768.60820 | 750.550 | 15.56 | 0.3589 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Option | 13.54 | Call | | | 1,439.10820 | 1,460.750 | 15.56 | 0.6411 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2020 | Foreign Exchange Option | 13.59 | Put | | | 802.51300 | 784.695 | 15.63 | 0.3602 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2020 | Foreign Exchange Option | 13.59 | Call | | | 1,479.91300 | 1,502.095 | 15.63 | 0.6398 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Option | 13.64 | Put | | | 836.59770 | 818.679 | 15.70 | 0.3614 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Option | 13.64 | Call | | | 1,520.89770 | 1,543.379 | 15.70 | 0.6386 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Option | 13.69 | Put | | | 868.67080 | 850.656 | 15.76 | 0.3631 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Option | 13.69 | Call | | | 1,552.47080 | 1,575.156 | 15.76 | 0.6369 | 0.00 | 0 | 0 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Option | 13.74 | Put | | | 902.77120 | 885.418 | 15.84 | 0.3634 | 0.00 | 0 | 0 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Option | 13.74 | Call | | | 1,598.97120 | 1,622.718 | 15.84 | 0.6366 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Call | | | 1,082.79130 | 1,098.024 | 17.26 | 0.4725 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Put | | | 1,788.19130 | 1,762.224 | 17.26 | 0.5275 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Call | | | 1,079.80150 | 1,094.960 | 17.27 | 0.4714 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Put | | | 1,795.20150 | 1,769.160 | 17.27 | 0.5286 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Call | | | 1,076.82970 | 1,091.898 | 17.28 | 0.4704 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Put | | | 1,802.22970 | 1,776.098 | 17.28 | 0.5296 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Put | | | 1,932.01530 | 1,905.433 | 17.43 | 0.5348 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Call | | | 1,104.11530 | 1,119.433 | 17.43 | 0.4652 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Call | | | 1,208.19680 | 1,225.082 | 17.44 | 0.4829 | 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 | 14/09/2020 | Foreign Exchange Option | 15.35 | Put | | | 1,908.99680 | 1,883.282 | 17.44 | 0.5171 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Call | | | 1,205.14980 | 1,221.986 | 17.44 | 0.4820 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Put | | | 1,915.94980 | 1,890.186 | 17.44 | 0.5180 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Call | | | 1,211.26190 | 1,228.196 | 17.43 | 0.4839 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Put | | | 1,902.06190 | 1,876.396 | 17.43 | 0.5161 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 49,769.80 | 263 | 3,088,793 |
| Total \$ / R | | | | | | | | | | | | 352,128,175.20 | 26,535 | 3,874,625 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Future | | | 13.37030 | | 13.33200 | | | 0.0000 | 0.00 | 0 | 340 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Future | | | 13.52010 | | 13.48230 | | | 0.0000 | 0.00 | 0 | 15 |
| \$ / R MAXI | On | 18/03/2019 | Foreign Exchange Future | | | 13.68060 | | 13.64330 | | | 0.0000 | 0.00 | 0 | 5 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Future | | | 13.82970 | | 13.79210 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 0.00 | 0 | 360 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.01 | Call | | | 12,794.50420 | 13,188.250 | 16.41 | 0.2536 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.01 | Put | | | 80,594.50420 | 77,158.250 | 16.41 | 0.7464 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.02 | Call | | | 12,613.89910 | 12,999.656 | 16.43 | 0.2506 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.02 | Put | | | 81,413.89910 | 77,969.656 | 16.43 | 0.7494 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.00 | Call | | | 12,977.65680 | 13,379.347 | 16.39 | 0.2567 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.00 | Put | | | 79,777.65680 | 76,349.347 | 16.39 | 0.7433 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.67 | Put | | | 228,200.06470 | 224,548.181 | 18.98 | 0.8762 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.67 | Call | | | 9,430.06470 | 9,558.181 | 18.98 | 0.1238 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.20 | Call | | | 13,622.53890 | 13,840.569 | 18.27 | 0.1724 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.20 | Put | | | 185,392.53890 | 181,830.569 | 18.27 | 0.8276 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.21 | Call | | | 13,514.60660 | 13,730.364 | 18.29 | 0.1711 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.21 | Put | | | 186,284.60660 | 182,720.364 | 18.29 | 0.8289 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.19 | Call | | | 13,731.39730 | 13,951.724 | 18.26 | 0.1736 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.19 | Put | | | 184,501.39730 | 180,941.724 | 18.26 | 0.8264 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/03/2019 | Foreign Exchange Option | 14.03 | Call | | | 54,791.17640 | 55,861.937 | 15.97 | 0.4489 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/03/2019 | Foreign Exchange Option | 14.03 | Put | | | 93,461.17640 | 90,801.937 | 15.97 | 0.5511 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/03/2019 | Foreign Exchange Option | 14.04 | Call | | | 54,470.48140 | 55,533.458 | 15.99 | 0.4469 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/03/2019 | Foreign Exchange Option | 14.04 | Put | | | 94,140.48140 | 91,473.458 | 15.99 | 0.5531 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/03/2019 | Foreign Exchange Option | 14.02 | Call | | | 55,113.84620 | 56,192.875 | 15.96 | 0.4510 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/03/2019 | Foreign Exchange Option | 14.02 | Put | | | 92,783.84620 | 90,132.875 | 15.96 | 0.5490 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 62,206.33750 | 63,198.028 | 16.37 | 0.4333 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 119,996.33750 | 117,228.028 | 16.37 | 0.5667 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 61,910.34820 | 62,895.205 | 16.38 | 0.4317 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 120,700.34820 | 117,925.205 | 16.38 | 0.5683 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 62,503.88540 | 63,502.439 | 16.35 | 0.4350 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 119,293.88540 | 116,532.439 | 16.35 | 0.5650 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 0.00 | 0 | 360 |
| £ / R | On | 17/09/2018 | Foreign Exchange Future | | | 17.48670 | | 17.59410 | | | 0.0000 | 4,354,188.30 | 249 | 226,559 |

| 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 Future | | | 17.75340 | | 17.86250 | | | 0.0000 | 7,083,606.60 | 399 | 9,525 |
| £ / R | On | 18/03/2019 | Foreign Exchange Future | | | 18.04900 | | 18.16070 | | | 0.0000 | 0.00 | 0 | 4,932 |
| £ / R | On | 14/06/2019 | Foreign Exchange Future | | | 18.32710 | | 18.43840 | | | 0.0000 | 0.00 | 0 | 6,156 |
| Total £ / R Future | | | | | | | | | | | | 11,437,794.90 | 648 | 247,172 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Call | | | 182.47520 | 154.123 | 14.86 | 0.2505 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Put | | | 838.37520 | 917.423 | 14.86 | 0.7495 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Call | | | 180.21180 | 152.149 | 14.87 | 0.2478 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Put | | | 846.11180 | 925.449 | 14.87 | 0.7522 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Call | | | 184.76450 | 156.121 | 14.84 | 0.2531 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Put | | | 830.66450 | 909.421 | 14.84 | 0.7469 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.12 | Call | | | 539.93090 | 493.089 | 14.45 | 0.4304 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.12 | Put | | | 797.43090 | 859.689 | 14.45 | 0.5696 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.13 | Call | | | 536.19020 | 489.592 | 14.46 | 0.4282 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.13 | Put | | | 803.69020 | 866.192 | 14.46 | 0.5718 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.11 | Call | | | 543.68990 | 496.609 | 14.44 | 0.4327 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.11 | Put | | | 791.18990 | 853.209 | 14.44 | 0.5673 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Call | | | 828.50160 | 776.885 | 15.17 | 0.4802 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Put | | | 967.80160 | 1,027.885 | 15.17 | 0.5198 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Call | | | 824.44040 | 773.005 | 15.18 | 0.4785 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Put | | | 973.74040 | 1,034.005 | 15.18 | 0.5215 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Call | | | 832.58030 | 780.777 | 15.16 | 0.4819 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Put | | | 961.88030 | 1,021.777 | 15.16 | 0.5181 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Call | | | 1,022.02460 | 970.514 | 15.90 | 0.4870 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Put | | | 1,213.62460 | 1,273.414 | 15.90 | 0.5130 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Call | | | 1,018.03870 | 966.668 | 15.91 | 0.4857 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Put | | | 1,219.63870 | 1,279.568 | 15.91 | 0.5143 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Call | | | 1,026.02460 | 974.367 | 15.90 | 0.4884 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Put | | | 1,207.62460 | 1,267.267 | 15.90 | 0.5116 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total £ / R | | | | | | | | | | | | 11,437,794.90 | 648 | 247,172 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.11900 | | 0.11859 | | | 0.0000 | 0.00 | 0 | 115 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Future | | | 0.12112 | | 0.12071 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Future | | | 0.12354 | | 0.12313 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.12582 | | 0.12540 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 115 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Call | | | 54.37280 | 58.481 | 18.72 | 0.1320 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,195.47280 | 1,158.481 | 18.72 | 0.8680 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Call | | | 19.65070 | 19.218 | 22.68 | 0.0440 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Put | | | 2,160.75070 | 2,119.218 | 22.68 | 0.9560 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Call | | | 251.45170 | 269.315 | 16.26 | 0.4631 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Put | | | 392.55170 | 369.315 | 16.26 | 0.5369 | 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 | 0.12 | Call | | | 546.99460 | 572.293 | 16.75 | 0.5557 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.12 | Put | | | 476.39460 | 460.593 | 16.75 | 0.4443 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.13 | Call | | | 242.84010 | 254.865 | 18.67 | 0.2967 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,172.24010 | 1,143.165 | 18.67 | 0.7033 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.11 | Call | | | 1,150.91520 | 1,190.146 | 14.26 | 0.8649 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.11 | Put | | | 80.31520 | 78.446 | 14.26 | 0.1351 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.12 | Call | | | 935.76640 | 963.336 | 19.53 | 0.6034 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.12 | Put | | | 623.26640 | 609.236 | 19.53 | 0.3966 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.13 | Call | | | 587.52140 | 605.013 | 21.62 | 0.4205 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.13 | Put | | | 1,275.02140 | 1,250.913 | 21.62 | 0.5795 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.11 | Call | | | 1,510.55420 | 1,547.842 | 17.44 | 0.8124 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.11 | Put | | | 198.05420 | 193.742 | 17.44 | 0.1876 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Call | | | 676.30500 | 700.645 | 18.42 | 0.4608 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Put | | | 1,136.30500 | 1,118.345 | 18.42 | 0.5392 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Call | | | 419.09310 | 434.861 | 19.57 | 0.3157 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Put | | | 1,879.09310 | 1,852.561 | 19.57 | 0.6843 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,078.45770 | 1,112.061 | 16.87 | 0.6463 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Put | | | 538.45770 | 529.761 | 16.87 | 0.3537 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 115 |
| € / R | On | 31/07/2018 | Foreign Exchange Future | | | 15.48300 | | 15.49500 | | | 0.0000 | 0.00 | 0 | 33 |
| € / R | On | 07/09/2018 | Foreign Exchange Future | | | 15.60230 | | 15.61400 | | | 0.0000 | 0.00 | 0 | 34 |
| € / R | On | 11/09/2018 | Foreign Exchange Future | | | 15.61480 | | 15.62670 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Future | | | 15.63380 | | 15.64550 | | | 0.0000 | 562,816.80 | 36 | 133,624 |
| € / R | On | 25/09/2018 | Foreign Exchange Future | | | 15.65940 | | 15.67140 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Future | | | 15.91900 | | 15.93170 | | | 0.0000 | 0.00 | 0 | 26,982 |
| € / R | On | 18/03/2019 | Foreign Exchange Future | | | 16.24010 | | 16.25480 | | | 0.0000 | 0.00 | 0 | 4,808 |
| € / R | On | 14/06/2019 | Foreign Exchange Future | | | 16.54500 | | 16.56010 | | | 0.0000 | 0.00 | 0 | 5,256 |
| Total € / R Future | | | | | | | | | | | | 562,816.80 | 36 | 170,737 |
| € / R | On | 31/07/2018 | Foreign Exchange Option | 15.21 | Put | | | 65.08140 | 61.404 | 14.09 | 0.2475 | 0.00 | 0 | 0 |
| € / R | On | 31/07/2018 | Foreign Exchange Option | 15.21 | Call | | | 350.08140 | 334.404 | 14.09 | 0.7525 | 0.00 | 0 | 0 |
| € / R | On | 07/09/2018 | Foreign Exchange Option | 15.62 | Put | | | 334.28290 | 331.328 | 13.85 | 0.4984 | 0.00 | 0 | 0 |
| € / R | On | 07/09/2018 | Foreign Exchange Option | 15.62 | Call | | | 328.28290 | 313.628 | 13.85 | 0.5016 | 0.00 | 0 | 0 |
| € / R | On | 11/09/2018 | Foreign Exchange Option | 15.62 | Put | | | 339.25390 | 336.005 | 13.79 | 0.4918 | 0.00 | 0 | 0 |
| € / R | On | 11/09/2018 | Foreign Exchange Option | 15.62 | Call | | | 345.95390 | 330.805 | 13.79 | 0.5082 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Call | | | 87.51400 | 80.502 | 16.16 | 0.1540 | 0.00 | 0 | 29,734 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Put | | | 1,519.64770 | 1,526.305 | 16.84 | 0.8990 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Call | | | 1,411.75960 | 1,399.760 | 13.52 | 0.9558 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Put | | | 16.25960 | 15.960 | 13.52 | 0.0442 | 0.00 | 0 | 57,090 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Call | | | 233.19270 | 220.833 | 14.57 | 0.3599 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Put | | | 587.69270 | 587.033 | 14.57 | 0.6401 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Put | | | 1,202.01400 | 1,206.702 | 16.16 | 0.8460 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Put | | | 1,510.37730 | 1,516.985 | 16.82 | 0.8978 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------|------------------|----------------|
| € / R | On | 17/09/2018 | Foreign Exchange Option | 15.85 | Call | | | 281.04870 | 267.682 | 14.24 | 0.4181 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 15.85 | Put | | | 485.54870 | 483.882 | 14.24 | 0.5819 | 0.00 | 0 | 86,824 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 19.56 | Put | | | 3,918.54290 | 3,929.763 | 22.25 | 0.9922 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 19.56 | Call | | | 4.04290 | 3.563 | 22.25 | 0.0078 | 0.00 | 0 | 86,824 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Call | | | 55.14770 | 50.105 | 16.84 | 0.1010 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Call | | | 0.54160 | 0.472 | 25.44 | 0.0011 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Call | | | 2,149.84010 | 2,138.007 | 16.06 | 0.9883 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Put | | | 4.34010 | 4.207 | 16.06 | 0.0117 | 0.00 | 0 | 29,734 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Call | | | 54.42910 | 49.436 | 16.86 | 0.0997 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Put | | | 1,528.92910 | 1,535.636 | 16.86 | 0.9003 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Call | | | 55.87730 | 50.785 | 16.82 | 0.1022 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Put | | | 5,985.04160 | 5,996.672 | 25.44 | 0.9989 | 0.00 | 0 | 0 |
| € / R | On | 25/09/2018 | Foreign Exchange Option | 16.09 | Put | | | 657.75930 | 657.616 | 14.77 | 0.6519 | 0.00 | 0 | 0 |
| € / R | On | 25/09/2018 | Foreign Exchange Option | 16.09 | Call | | | 239.15930 | 227.016 | 14.77 | 0.3481 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Call | | | 141.05740 | 134.005 | 17.13 | 0.1547 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Put | | | 2,109.35740 | 2,115.005 | 17.13 | 0.8453 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Call | | | 143.16190 | 136.034 | 17.11 | 0.1567 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Put | | | 2,091.46190 | 2,097.034 | 17.11 | 0.8433 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Call | | | 142.10550 | 135.017 | 17.12 | 0.1557 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Put | | | 2,100.40550 | 2,106.017 | 17.12 | 0.8443 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Call | | | 823.62460 | 808.877 | 14.29 | 0.5464 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Put | | | 698.82460 | 698.777 | 14.29 | 0.4536 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Call | | | 819.20890 | 804.486 | 14.30 | 0.5443 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Put | | | 704.40890 | 704.386 | 14.30 | 0.4557 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Call | | | 814.81490 | 800.113 | 14.31 | 0.5422 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Put | | | 710.01490 | 710.013 | 14.31 | 0.4578 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Call | | | 810.50640 | 797.414 | 15.00 | 0.4742 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Put | | | 1,120.40640 | 1,122.414 | 15.00 | 0.5258 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Call | | | 807.00840 | 793.941 | 15.01 | 0.4726 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Put | | | 1,126.90840 | 1,128.941 | 15.01 | 0.5274 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Call | | | 814.02010 | 800.910 | 14.99 | 0.4758 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Put | | | 1,113.92010 | 1,115.910 | 14.99 | 0.5242 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 290,206 |
| Total € / R | | | | | | | | | | | | 562,816.80 | 36 | 460,943 |
| AUS / R | On | 17/09/2018 | Foreign Exchange Future | | | 9.86490 | | 9.85210 | | | 0.0000 | 98,649.00 | 10 | 12,322 |
| AUS / R | On | 14/12/2018 | Foreign Exchange Future | | | 9.97870 | | 9.96550 | | | 0.0000 | 9,978.70 | 1 | 11,416 |
| AUS / R | On | 18/03/2019 | Foreign Exchange Future | | | 10.10510 | | 10.09200 | | | 0.0000 | 0.00 | 0 | 0 |
| AUS / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.22680 | | 10.21280 | | | 0.0000 | 0.00 | 0 | 4,929 |
| Total AUS / R Future | | | | | | | | | | | | 108,627.70 | 11 | 28,667 |
| AUS / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Call | | | 5.53430 | 5.188 | 14.50 | 0.0241 | 0.00 | 0 | 0 |
| AUS / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Put | | | 1,263.43430 | 1,250.288 | 14.50 | 0.9759 | 0.00 | 0 | 0 |
| AUS / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Call | | | 5.39550 | 5.054 | 14.53 | 0.0235 | 0.00 | 0 | 0 |
| AUS / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Put | | | 1,273.29550 | 1,260.154 | 14.53 | 0.9765 | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------|------------------|---------------|
| AUS / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Call | | | 5.26060 | 4.925 | 14.56 | 0.0229 | 0.00 | 0 | 0 |
| AUS / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Put | | | 1,283.16060 | 1,270.025 | 14.56 | 0.9771 | 0.00 | 0 | 0 |
| AUS / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Put | | | 1,549.97570 | 1,536.087 | 14.16 | 0.9349 | 0.00 | 0 | 0 |
| AUS / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Call | | | 26.33380 | 25.642 | 14.13 | 0.0671 | 0.00 | 0 | 0 |
| AUS / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Put | | | 1,530.83380 | 1,516.942 | 14.13 | 0.9329 | 0.00 | 0 | 0 |
| AUS / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Call | | | 25.90060 | 25.211 | 14.15 | 0.0661 | 0.00 | 0 | 0 |
| AUS / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Put | | | 1,540.40060 | 1,526.510 | 14.15 | 0.9339 | 0.00 | 0 | 0 |
| AUS / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Call | | | 25.47570 | 24.787 | 14.16 | 0.0651 | 0.00 | 0 | 0 |
| AUS / R | On | 18/03/2019 | Foreign Exchange Option | 10.36 | Call | | | 294.49340 | 296.341 | 12.35 | 0.4220 | 0.00 | 0 | 0 |
| AUS / R | On | 18/03/2019 | Foreign Exchange Option | 10.36 | Put | | | 562.49340 | 551.241 | 12.35 | 0.5780 | 0.00 | 0 | 0 |
| AUS / R | On | 18/03/2019 | Foreign Exchange Option | 10.37 | Call | | | 291.29550 | 293.077 | 12.37 | 0.4184 | 0.00 | 0 | 0 |
| AUS / R | On | 18/03/2019 | Foreign Exchange Option | 10.37 | Put | | | 569.29550 | 557.977 | 12.37 | 0.5816 | 0.00 | 0 | 0 |
| AUS / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Call | | | 297.72530 | 299.637 | 12.34 | 0.4256 | 0.00 | 0 | 0 |
| AUS / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Put | | | 555.72530 | 544.537 | 12.34 | 0.5744 | 0.00 | 0 | 0 |
| AUS / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Put | | | 1,047.92860 | 1,033.907 | 13.82 | 0.6897 | 0.00 | 0 | 0 |
| AUS / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Call | | | 248.70200 | 248.642 | 13.84 | 0.3082 | 0.00 | 0 | 0 |
| AUS / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Put | | | 1,055.90200 | 1,041.842 | 13.84 | 0.6918 | 0.00 | 0 | 0 |
| AUS / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Call | | | 252.77010 | 252.787 | 13.80 | 0.3125 | 0.00 | 0 | 0 |
| AUS / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Put | | | 1,039.97010 | 1,025.987 | 13.80 | 0.6875 | 0.00 | 0 | 0 |
| AUS / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Call | | | 250.72860 | 250.707 | 13.82 | 0.3103 | 0.00 | 0 | 0 |
| Total AUS / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AUS / R | | | | | | | | | | | | 108,627.70 | 11 | 28,667 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Future | | | 10.25400 | | 10.25190 | | | 0.0000 | 0.00 | 0 | 845 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Future | | | 10.39240 | | 10.39090 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 845 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.48 | Call | | | 830.47970 | 831.473 | 11.82 | 0.8593 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.48 | Put | | | 58.57970 | 57.473 | 11.82 | 0.1407 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.49 | Call | | | 822.08270 | 823.047 | 11.82 | 0.8562 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.49 | Put | | | 60.18270 | 59.047 | 11.82 | 0.1438 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.47 | Call | | | 838.91150 | 839.931 | 11.82 | 0.8624 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.47 | Put | | | 57.01150 | 55.931 | 11.82 | 0.1376 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.73 | Call | | | 322.12100 | 319.812 | 13.66 | 0.4086 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.73 | Put | | | 661.22100 | 657.412 | 13.66 | 0.5914 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.74 | Call | | | 319.04600 | 316.727 | 13.68 | 0.4056 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.74 | Put | | | 668.14600 | 664.327 | 13.68 | 0.5944 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.72 | Call | | | 325.22510 | 322.927 | 13.65 | 0.4117 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.72 | Put | | | 654.32510 | 650.527 | 13.65 | 0.5883 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 845 |
| CF CANDCO | On | 15/10/2018 | Foreign Exchange Future | | | 277.59640 | | 356.03610 | | | 0.0000 | 0.00 | 0 | 25,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total CF CANDO CC01 Future | | | | | | | | | | | | 0.00 | 0 | 25,000 |
| Total CF CANDO CC01 | | | | | | | | | | | | 0.00 | 0 | 25,000 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Future | | | 13.43960 | | 13.41880 | | | 0.0000 | 0.00 | 0 | 1,575 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Future | | | 13.69760 | | 13.67890 | | | 0.0000 | 0.00 | 0 | 400 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Future | | | 13.99030 | | 13.97040 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Future | | | 14.26660 | | 14.24620 | | | 0.0000 | 0.00 | 0 | 150 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 2,125 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Call | | | 29.73980 | 29.163 | 17.99 | 0.0689 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Put | | | 1,640.93980 | 1,619.563 | 17.99 | 0.9311 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Call | | | 29.39590 | 28.823 | 18.02 | 0.0681 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Put | | | 1,650.59590 | 1,629.223 | 18.02 | 0.9319 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Call | | | 29.05690 | 28.488 | 18.05 | 0.0673 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Put | | | 1,660.25690 | 1,638.888 | 18.05 | 0.9327 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.21 | Call | | | 743.77290 | 753.675 | 13.72 | 0.6763 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.21 | Put | | | 274.87290 | 266.075 | 13.72 | 0.3237 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Call | | | 737.55880 | 747.363 | 13.72 | 0.6732 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Put | | | 278.65880 | 269.763 | 13.72 | 0.3268 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 750.01720 | 760.018 | 13.71 | 0.6794 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 271.11720 | 262.418 | 13.71 | 0.3206 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.46 | Call | | | 478.00970 | 482.176 | 14.95 | 0.4170 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.46 | Put | | | 967.60970 | 951.876 | 14.95 | 0.5830 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.47 | Call | | | 474.99850 | 479.136 | 14.97 | 0.4149 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.47 | Put | | | 974.59850 | 958.836 | 14.97 | 0.5851 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Call | | | 472.00680 | 476.115 | 14.98 | 0.4128 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Put | | | 981.60680 | 965.815 | 14.98 | 0.5872 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 622.81750 | 627.786 | 15.18 | 0.4427 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 1,096.61750 | 1,081.186 | 15.18 | 0.5573 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Call | | | 619.68810 | 624.612 | 15.19 | 0.4409 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Put | | | 1,103.48810 | 1,088.012 | 15.19 | 0.5591 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Call | | | 616.57010 | 621.455 | 15.20 | 0.4392 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Put | | | 1,110.37010 | 1,094.855 | 15.20 | 0.5608 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 2,125 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.97820 | | 1.98110 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.99600 | | 1.99880 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.01490 | | 2.01750 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.03250 | | 2.03520 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Call | | | 67.60400 | 60.586 | 14.42 | 0.1103 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Put | | | 1,556.60400 | 1,578.586 | 14.42 | 0.8897 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Call | | | 59.41110 | 53.069 | 14.54 | 0.0981 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Put | | | 1,648.41110 | 1,671.069 | 14.54 | 0.9019 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Call | | | 52.19730 | 46.476 | 14.67 | 0.0871 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Put | | | 1,741.19730 | 1,764.475 | 14.67 | 0.9129 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.90 | Put | | | 241.24720 | 243.605 | 12.22 | 0.2513 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.91 | Call | | | 1,159.19260 | 1,133.866 | 12.26 | 0.7263 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.91 | Put | | | 271.19260 | 273.866 | 12.26 | 0.2737 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.92 | Call | | | 1,091.54770 | 1,066.569 | 12.29 | 0.7032 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.92 | Put | | | 303.54770 | 306.569 | 12.29 | 0.2968 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.90 | Call | | | 1,229.24720 | 1,203.605 | 12.22 | 0.7487 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.09 | Put | | | 1,339.22010 | 1,349.606 | 13.87 | 0.6052 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.10 | Call | | | 583.90700 | 568.684 | 13.94 | 0.3795 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.10 | Put | | | 1,408.90700 | 1,419.684 | 13.94 | 0.6205 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.08 | Call | | | 645.99760 | 629.991 | 13.80 | 0.4105 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.08 | Put | | | 1,270.99760 | 1,280.991 | 13.80 | 0.5895 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.09 | Call | | | 614.22010 | 598.606 | 13.87 | 0.3948 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Call | | | 1,351.71910 | 1,332.335 | 13.77 | 0.6045 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Put | | | 799.71910 | 807.335 | 13.77 | 0.3955 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Call | | | 1,300.29810 | 1,281.193 | 13.82 | 0.5895 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Put | | | 848.29810 | 856.193 | 13.82 | 0.4105 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Call | | | 1,404.72290 | 1,385.062 | 13.73 | 0.6195 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Put | | | 752.72290 | 760.062 | 13.73 | 0.3805 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.09930 | | 2.10000 | | | 0.0000 | 0.00 | 0 | 245 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Future | | | 2.13840 | | 2.13910 | | | 0.0000 | 0.00 | 0 | 15 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.18260 | | 2.18380 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.22430 | | 2.22520 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 260 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Call | | | 26.29440 | 26.112 | 16.13 | 0.0467 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Put | | | 2,526.29440 | 2,533.112 | 16.13 | 0.9533 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Call | | | 24.65900 | 24.433 | 16.41 | 0.0435 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Put | | | 2,624.65900 | 2,631.433 | 16.41 | 0.9565 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Call | | | 23.17840 | 22.914 | 16.68 | 0.0406 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Put | | | 2,723.17840 | 2,729.914 | 16.68 | 0.9594 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.09 | Call | | | 966.51880 | 958.854 | 12.81 | 0.6258 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.09 | Put | | | 475.51880 | 474.854 | 12.81 | 0.3742 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.10 | Call | | | 910.92180 | 903.117 | 12.86 | 0.6032 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.10 | Put | | | 519.92180 | 519.117 | 12.86 | 0.3968 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.08 | Call | | | 1,024.46910 | 1,016.948 | 12.76 | 0.6482 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.08 | Put | | | 433.46910 | 432.948 | 12.76 | 0.3518 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.26 | Call | | | 707.87120 | 698.295 | 14.39 | 0.4059 | 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 | 18/03/2019 | Foreign Exchange Option | 2.26 | Put | | | 1,469.87120 | 1,472.295 | 14.39 | 0.5941 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.24 | Call | | | 772.40410 | 762.715 | 14.24 | 0.4343 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.24 | Put | | | 1,334.40410 | 1,336.715 | 14.24 | 0.5657 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.25 | Call | | | 739.45420 | 729.823 | 14.31 | 0.4200 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.25 | Put | | | 1,401.45420 | 1,403.823 | 14.31 | 0.5800 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Put | | | 792.63250 | 797.731 | 14.14 | 0.3616 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Call | | | 1,587.78870 | 1,585.881 | 14.18 | 0.6252 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Put | | | 835.78870 | 842.881 | 14.18 | 0.3748 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Call | | | 1,535.48020 | 1,532.451 | 14.22 | 0.6119 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Put | | | 883.48020 | 889.451 | 14.22 | 0.3881 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Call | | | 1,644.63250 | 1,640.731 | 14.14 | 0.6384 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 260 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.70470 | | 1.69970 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Future | | | 1.72630 | | 1.72140 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Future | | | 1.74920 | | 1.74490 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.77040 | | 1.76590 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Call | | | 79.58420 | 81.533 | 17.61 | 0.1356 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Put | | | 1,582.58420 | 1,534.533 | 17.61 | 0.8644 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Call | | | 70.37440 | 71.978 | 17.73 | 0.1217 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Put | | | 1,673.37440 | 1,624.978 | 17.73 | 0.8783 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Call | | | 89.07180 | 91.416 | 17.43 | 0.1500 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Put | | | 1,492.07180 | 1,444.416 | 17.43 | 0.8500 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.57 | Call | | | 1,636.22810 | 1,677.236 | 14.22 | 0.8622 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.57 | Put | | | 122.22810 | 114.236 | 14.22 | 0.1378 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.58 | Call | | | 1,553.77680 | 1,593.810 | 14.21 | 0.8463 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.58 | Put | | | 139.77680 | 130.810 | 14.21 | 0.1537 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.56 | Call | | | 1,720.42020 | 1,762.338 | 14.22 | 0.8770 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.56 | Put | | | 106.42020 | 99.338 | 14.22 | 0.1230 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.79 | Call | | | 708.37710 | 720.920 | 15.82 | 0.4546 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.79 | Put | | | 1,159.37710 | 1,128.920 | 15.82 | 0.5454 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.80 | Call | | | 675.63440 | 687.386 | 15.92 | 0.4383 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.80 | Put | | | 1,226.63440 | 1,195.386 | 15.92 | 0.5617 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.78 | Call | | | 742.71410 | 756.079 | 15.71 | 0.4713 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.78 | Put | | | 1,093.71410 | 1,064.079 | 15.71 | 0.5287 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Call | | | 1,075.34800 | 1,093.011 | 15.53 | 0.5453 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Put | | | 1,016.34800 | 989.011 | 15.53 | 0.4547 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Call | | | 1,034.32710 | 1,051.184 | 15.62 | 0.5302 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Put | | | 1,075.32710 | 1,047.184 | 15.62 | 0.4698 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Call | | | 1,117.93400 | 1,136.428 | 15.44 | 0.5605 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Put | | | 958.93400 | 932.428 | 15.44 | 0.4395 | 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 HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.13160 | | 0.13150 | | | 0.0000 | 0.00 | 0 | 562 |
| KES / R | On | 14/12/2018 | Foreign Exchange Future | | | 0.13110 | | 0.13100 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/03/2019 | Foreign Exchange Future | | | 0.13060 | | 0.13040 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.13000 | | 0.12990 | | | 0.0000 | 0.00 | 0 | 1,093 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,655 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,655 |
| NOK/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.63950 | | 1.64470 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/12/2018 | Foreign Exchange Future | | | 1.66340 | | 1.66880 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 18/03/2019 | Foreign Exchange Future | | | 1.68960 | | 1.69530 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.71430 | | 1.72000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NOK/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NOK/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$/ R | On | 17/09/2018 | Foreign Exchange Future | | | 9.06780 | | 9.04870 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/12/2018 | Foreign Exchange Future | | | 9.17230 | | 9.15410 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 18/03/2019 | Foreign Exchange Future | | | 9.28970 | | 9.27160 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/06/2019 | Foreign Exchange Future | | | 9.40160 | | 9.38360 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$/ R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Call | | | 16.76500 | 17.009 | 14.72 | 0.0718 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Put | | | 888.06500 | 869.209 | 14.72 | 0.9282 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Call | | | 16.28270 | 16.515 | 14.75 | 0.0699 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Put | | | 897.58270 | 878.715 | 14.75 | 0.9301 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Call | | | 15.81440 | 16.035 | 14.78 | 0.0681 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Put | | | 907.11440 | 888.235 | 14.78 | 0.9319 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/12/2018 | Foreign Exchange Option | 8.93 | Call | | | 411.07260 | 421.126 | 12.30 | 0.6480 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/12/2018 | Foreign Exchange Option | 8.93 | Put | | | 186.97260 | 178.826 | 12.30 | 0.3520 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/12/2018 | Foreign Exchange Option | 8.94 | Call | | | 405.18400 | 415.096 | 12.31 | 0.6427 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/12/2018 | Foreign Exchange Option | 8.94 | Put | | | 191.08400 | 182.795 | 12.31 | 0.3573 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/12/2018 | Foreign Exchange Option | 8.92 | Call | | | 417.01950 | 427.210 | 12.29 | 0.6534 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/12/2018 | Foreign Exchange Option | 8.92 | Put | | | 182.91950 | 174.910 | 12.29 | 0.3466 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 18/03/2019 | Foreign Exchange Option | 9.54 | Put | | | 572.21190 | 559.593 | 13.80 | 0.5713 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 18/03/2019 | Foreign Exchange Option | 9.52 | Call | | | 310.47570 | 316.070 | 13.77 | 0.4357 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 18/03/2019 | Foreign Exchange Option | 9.52 | Put | | | 558.87570 | 546.370 | 13.77 | 0.5643 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 18/03/2019 | Foreign Exchange Option | 9.53 | Call | | | 307.12690 | 312.666 | 13.78 | 0.4322 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 18/03/2019 | Foreign Exchange Option | 9.53 | Put | | | 565.52690 | 552.966 | 13.78 | 0.5678 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 18/03/2019 | Foreign Exchange Option | 9.54 | Call | | | 303.81190 | 309.293 | 13.80 | 0.4287 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Call | | | 320.27900 | 324.952 | 14.88 | 0.3790 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Put | | | 856.67900 | 843.352 | 14.88 | 0.6210 | 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 | 14/06/2019 | Foreign Exchange Option | 9.93 | Call | | | 317.64640 | 322.268 | 14.89 | 0.3765 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Put | | | 864.04640 | 850.668 | 14.89 | 0.6235 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Call | | | 322.93450 | 327.659 | 14.86 | 0.3815 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Put | | | 849.33450 | 836.059 | 14.86 | 0.6185 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.29310 | | 1.29200 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.30340 | | 1.30050 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Future | | | 1.31340 | | 1.31000 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.32210 | | 1.31750 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 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 | | | 780.00000 | 769.000 | | 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 | | | 880.00000 | 869.000 | | 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 | | | 680.00000 | 669.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.26 | Call | | | 405.00000 | 434.000 | | 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 | | | 305.00000 | 334.000 | | 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 | | | 505.00000 | 534.000 | | 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 | 18/03/2019 | Foreign Exchange Option | 1.34 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.34 | Put | | | 300.00000 | 266.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.35 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.35 | Put | | | 400.00000 | 366.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.33 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.33 | Put | | | 200.00000 | 166.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Call | | | 0.00000 | 21.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Put | | | 25.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Put | | | 125.00000 | 79.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Call | | | 75.00000 | 121.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO £ | On | 17/09/2018 | Foreign Exchange Future | | | 1.30790 | | 1.31970 | | | 0.0000 | 2,615.80 | 2 | 2 |
| Total QUANTO £/\$ Future | | | | | | | | | | | | 2,615.80 | 2 | 2 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|------------------|------------------|---------------|
| Total QUANTO £ / \$ | | | | | | | | | 2,615.80 | 2 | 2 |
| QUANTO €On 17/09/2018 Foreign Exchange Future | | | 1.16930 | | 1.17350 | | | 0.0000 | 17,539.50 | 15 | 165 |
| Total QUANTO € / \$ Future | | | | | | | | | 17,539.50 | 15 | 165 |
| Total QUANTO € / \$ | | | | | | | | | 17,539.50 | 15 | 165 |
| SGD / R On 17/09/2018 Foreign Exchange Future | | | 9.80130 | | 9.79090 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R On 14/12/2018 Foreign Exchange Future | | | 9.93410 | | 9.92490 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R On 18/03/2019 Foreign Exchange Future | | | 10.08030 | | 10.07130 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R On 14/06/2019 Foreign Exchange Future | | | 10.21770 | | 10.20850 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R On 17/09/2018 Foreign Exchange Option | 10.00 | Call | | | 122.66750 | 122.396 | 12.81 | 0.3605 | 0.00 | 0 | 0 |
| SGD / R On 17/09/2018 Foreign Exchange Option | 10.00 | Put | | | 331.76750 | 321.096 | 12.81 | 0.6395 | 0.00 | 0 | 0 |
| SGD / R On 17/09/2018 Foreign Exchange Option | 10.01 | Call | | | 119.79860 | 119.475 | 12.84 | 0.3537 | 0.00 | 0 | 0 |
| SGD / R On 17/09/2018 Foreign Exchange Option | 10.01 | Put | | | 338.89860 | 328.175 | 12.84 | 0.6463 | 0.00 | 0 | 0 |
| SGD / R On 17/09/2018 Foreign Exchange Option | 9.99 | Call | | | 125.60000 | 125.383 | 12.77 | 0.3673 | 0.00 | 0 | 0 |
| SGD / R On 17/09/2018 Foreign Exchange Option | 9.99 | Put | | | 324.70000 | 314.083 | 12.77 | 0.6327 | 0.00 | 0 | 0 |
| SGD / R On 14/12/2018 Foreign Exchange Option | 9.37 | Call | | | 654.76000 | 659.421 | 12.02 | 0.7880 | 0.00 | 0 | 0 |
| SGD / R On 14/12/2018 Foreign Exchange Option | 9.37 | Put | | | 99.86000 | 95.321 | 12.02 | 0.2120 | 0.00 | 0 | 0 |
| SGD / R On 14/12/2018 Foreign Exchange Option | 9.38 | Call | | | 647.19220 | 651.844 | 12.03 | 0.7839 | 0.00 | 0 | 0 |
| SGD / R On 14/12/2018 Foreign Exchange Option | 9.38 | Put | | | 102.29220 | 97.744 | 12.03 | 0.2161 | 0.00 | 0 | 0 |
| SGD / R On 14/12/2018 Foreign Exchange Option | 9.36 | Call | | | 662.36870 | 667.042 | 12.02 | 0.7920 | 0.00 | 0 | 0 |
| SGD / R On 14/12/2018 Foreign Exchange Option | 9.36 | Put | | | 97.46870 | 92.942 | 12.02 | 0.2080 | 0.00 | 0 | 0 |
| SGD / R On 18/03/2019 Foreign Exchange Option | 10.34 | Call | | | 330.07610 | 329.989 | 13.48 | 0.4301 | 0.00 | 0 | 0 |
| SGD / R On 18/03/2019 Foreign Exchange Option | 10.34 | Put | | | 598.77610 | 589.689 | 13.48 | 0.5699 | 0.00 | 0 | 0 |
| SGD / R On 18/03/2019 Foreign Exchange Option | 10.35 | Call | | | 326.77940 | 326.674 | 13.50 | 0.4268 | 0.00 | 0 | 0 |
| SGD / R On 18/03/2019 Foreign Exchange Option | 10.35 | Put | | | 605.47940 | 596.374 | 13.50 | 0.5732 | 0.00 | 0 | 0 |
| SGD / R On 18/03/2019 Foreign Exchange Option | 10.33 | Call | | | 333.40440 | 333.339 | 13.47 | 0.4334 | 0.00 | 0 | 0 |
| SGD / R On 18/03/2019 Foreign Exchange Option | 10.33 | Put | | | 592.10440 | 583.039 | 13.47 | 0.5666 | 0.00 | 0 | 0 |
| SGD / R On 14/06/2019 Foreign Exchange Option | 10.01 | Call | | | 619.64750 | 621.658 | 13.31 | 0.5892 | 0.00 | 0 | 0 |
| SGD / R On 14/06/2019 Foreign Exchange Option | 10.01 | Put | | | 421.14750 | 413.958 | 13.31 | 0.4108 | 0.00 | 0 | 0 |
| SGD / R On 14/06/2019 Foreign Exchange Option | 9.99 | Call | | | 629.63740 | 631.741 | 13.29 | 0.5954 | 0.00 | 0 | 0 |
| SGD / R On 14/06/2019 Foreign Exchange Option | 9.99 | Put | | | 411.13740 | 404.041 | 13.29 | 0.4046 | 0.00 | 0 | 0 |
| SGD / R On 14/06/2019 Foreign Exchange Option | 10.00 | Call | | | 624.62430 | 626.681 | 13.30 | 0.5923 | 0.00 | 0 | 0 |
| SGD / R On 14/06/2019 Foreign Exchange Option | 10.00 | Put | | | 416.12430 | 408.981 | 13.30 | 0.4077 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R On 17/09/2018 Foreign Exchange Future | | | 2.71050 | | 2.71070 | | | 0.0000 | 0.00 | 0 | 12,975 |
| TRY / R On 14/12/2018 Foreign Exchange Future | | | 2.63350 | | 2.63460 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R On 18/03/2019 Foreign Exchange Future | | | 2.55210 | | 2.55440 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R On 14/06/2019 Foreign Exchange Future | | | 2.47990 | | 2.48360 | | | 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 TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 12,975 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Call | | | 2.75870 | 2.783 | 26.32 | 0.0261 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Put | | | 652.05870 | 652.283 | 26.32 | 0.9739 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Call | | | 2.78380 | 2.810 | 26.66 | 0.0260 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Put | | | 662.08380 | 662.310 | 26.66 | 0.9740 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Call | | | 2.73420 | 2.758 | 25.98 | 0.0261 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Put | | | 642.03420 | 642.258 | 25.98 | 0.9739 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.97 | Call | | | 34.40370 | 34.526 | 20.28 | 0.1940 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.97 | Put | | | 369.80370 | 371.026 | 20.28 | 0.8060 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.98 | Call | | | 32.94730 | 33.073 | 20.31 | 0.1873 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.98 | Put | | | 378.34730 | 379.573 | 20.31 | 0.8127 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.96 | Call | | | 35.91850 | 36.038 | 20.26 | 0.2009 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.96 | Put | | | 361.31850 | 362.538 | 20.26 | 0.7991 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.73 | Call | | | 90.95370 | 90.656 | 19.17 | 0.3621 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.73 | Put | | | 266.55370 | 268.556 | 19.17 | 0.6379 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.74 | Call | | | 88.10130 | 87.825 | 19.19 | 0.3537 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.74 | Put | | | 273.70130 | 275.725 | 19.19 | 0.6463 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.72 | Call | | | 93.88660 | 93.568 | 19.14 | 0.3708 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.72 | Put | | | 259.48660 | 261.468 | 19.14 | 0.6292 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Call | | | 11.08780 | 10.935 | 21.71 | 0.0543 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Put | | | 1,057.48780 | 1,061.035 | 21.71 | 0.9457 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Call | | | 10.73790 | 10.589 | 21.71 | 0.0528 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Put | | | 1,067.13790 | 1,070.689 | 21.71 | 0.9472 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Call | | | 11.44830 | 11.291 | 21.71 | 0.0558 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Put | | | 1,047.84830 | 1,051.391 | 21.71 | 0.9442 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 12,975 |
| ZMW / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.28540 | | 1.28310 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.23950 | | 1.23710 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/03/2019 | Foreign Exchange Future | | | 1.19540 | | 1.19190 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.15920 | | 1.15620 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | | | | 364 207 800.10 | 26,984 | 1,275,910 |
| Total Options | | | | | | | | | | | | 49 769.80 | 263 | 3,378,999 |
| Grand Total: | | | | | | | | | | | | 364,257,569.90 | 27,247 | 4,654,909 |