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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/09/2018

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 13/09/2018 Foreign Exchange Future | | | 15.02170 | | 15.15960 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 14/09/2018 Foreign Exchange Future | | | 15.02170 | | 15.15960 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 17/09/2018 Foreign Exchange Future | | | 15.02580 | | 15.16600 | | | 0.0000 | 818,485,377.60 | 54,472 | 355,459 |
| \$ / R On 18/09/2018 Foreign Exchange Future | | | 15.02800 | | 15.16820 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 21/09/2018 Foreign Exchange Future | | | 15.03450 | | 15.17450 | | | 0.0000 | 0.00 | 0 | 300 |
| \$ / R On 25/09/2018 Foreign Exchange Future | | | 15.04270 | | 15.18290 | | | 0.0000 | 0.00 | 0 | 197 |
| \$ / R On 26/09/2018 Foreign Exchange Future | | | 15.04480 | | 15.18490 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 28/09/2018 Foreign Exchange Future | | | 15.04890 | | 15.18910 | | | 0.0000 | 601,956.00 | 40 | 2,633 |
| \$ / R On 02/10/2018 Foreign Exchange Future | | | 15.05710 | | 15.19740 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R On 12/10/2018 Foreign Exchange Future | | | 15.07760 | | 15.21830 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 15/10/2018 Foreign Exchange Future | | | 15.08380 | | 15.22450 | | | 0.0000 | 7,541,900.00 | 500 | 3,100 |
| \$ / R On 17/10/2018 Foreign Exchange Future | | | 15.08790 | | 15.22880 | | | 0.0000 | 0.00 | 0 | 235 |
| \$ / R On 22/10/2018 Foreign Exchange Future | | | 15.09830 | | 15.23930 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/10/2018 Foreign Exchange Future | | | 15.10440 | | 15.24570 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 29/10/2018 Foreign Exchange Future | | | 15.11270 | | 15.25410 | | | 0.0000 | 0.00 | 0 | 225 |
| \$ / R On 31/10/2018 Foreign Exchange Future | | | 15.11680 | | 15.25840 | | | 0.0000 | 0.00 | 0 | 4,847 |
| \$ / R On 01/11/2018 Foreign Exchange Future | | | 15.11890 | | 15.26050 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R On 02/11/2018 Foreign Exchange Future | | | 15.12100 | | 15.26260 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 05/11/2018 Foreign Exchange Future | | | 15.12720 | | 15.26890 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/11/2018 Foreign Exchange Future | | | 15.14370 | | 15.28580 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 15/11/2018 Foreign Exchange Future | | | 15.14780 | | 15.29000 | | | 0.0000 | 0.00 | 0 | 24 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|------------------|------------------|---------------|
| \$ / R | On | 16/11/2018 | Foreign Exchange Future | | | 15.14980 | | 15.29210 | | | 0.0000 | 0.00 | 0 | 420 |
| \$ / R | On | 19/11/2018 | Foreign Exchange Future | | | 15.15600 | | 15.29840 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 23/11/2018 | Foreign Exchange Future | | | 15.16420 | | 15.30670 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2018 | Foreign Exchange Future | | | 15.17640 | | 15.31930 | | | 0.0000 | 0.00 | 0 | 461 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Future | | | 15.17850 | | 15.32140 | | | 0.0000 | 0.00 | 0 | 7,449 |
| \$ / R | On | 05/12/2018 | Foreign Exchange Future | | | 15.18870 | | 15.33180 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Future | | | 15.19070 | | 15.33390 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Future | | | 15.20100 | | 15.34440 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 15.20710 | | 15.35060 | | | 0.0000 | 1,053,091,675.00 | 69,250 | 597,376 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Future | | | 15.21920 | | 15.36280 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Future | | | 15.22130 | | 15.36490 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Future | | | 15.24150 | | 15.38530 | | | 0.0000 | 12,193,200.00 | 800 | 4,187 |
| \$ / R | On | 02/01/2019 | Foreign Exchange Future | | | 15.24550 | | 15.38930 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 18/01/2019 | Foreign Exchange Future | | | 15.27790 | | 15.42200 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Future | | | 15.30220 | | 15.44640 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Future | | | 15.30420 | | 15.44850 | | | 0.0000 | 0.00 | 0 | 1,225 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Future | | | 15.33050 | | 15.47500 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Future | | | 15.36080 | | 15.50560 | | | 0.0000 | 0.00 | 0 | 4,725 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 15.39720 | | 15.54230 | | | 0.0000 | 76,986.00 | 5 | 30,855 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Future | | | 15.41540 | | 15.56060 | | | 0.0000 | 0.00 | 0 | 4,414 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Future | | | 15.41940 | | 15.56470 | | | 0.0000 | 0.00 | 0 | 400 |
| \$ / R | On | 02/04/2019 | Foreign Exchange Future | | | 15.42750 | | 15.57280 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Future | | | 15.48400 | | 15.62980 | | | 0.0000 | 0.00 | 0 | 1,280 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Future | | | 15.54650 | | 15.69290 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Future | | | 15.55260 | | 15.69900 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 15.57480 | | 15.72150 | | | 0.0000 | 0.00 | 0 | 19,910 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Future | | | 15.58720 | | 15.60240 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Future | | | 15.60370 | | 15.75110 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Future | | | 15.60990 | | 15.75740 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Future | | | 15.61410 | | 15.76160 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Future | | | 15.67200 | | 15.82080 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Future | | | 15.67410 | | 15.82290 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Future | | | 15.69890 | | 15.84820 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Future | | | 15.73410 | | 15.88420 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Future | | | 15.74030 | | 15.89050 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 05/09/2019 | Foreign Exchange Future | | | 15.74650 | | 15.89680 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Future | | | 15.76930 | | 15.92060 | | | 0.0000 | 0.00 | 0 | 17,436 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Future | | | 15.80090 | | 15.95270 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Future | | | 15.80540 | | 15.95730 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Future | | | 15.87090 | | 16.02370 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Future | | | 15.93640 | | 16.09010 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Future | | | 15.94310 | | 16.09700 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 15.96800 | | 16.12220 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Future | | | 16.00860 | | 16.16340 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Future | | | 16.01310 | | 16.16800 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Future | | | 16.07860 | | 16.23450 | | | 0.0000 | 0.00 | 0 | 55 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R | On | 02/03/2020 | Foreign Exchange Future | | | 16.14860 | | 16.30550 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Future | | | 16.18020 | | 16.33760 | | | 0.0000 | 0.00 | 0 | 3,966 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Future | | | 16.21860 | | 16.37650 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Future | | | 16.27950 | | 16.43840 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Future | | | 16.35630 | | 16.51620 | | | 0.0000 | 0.00 | 0 | 1,055 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Future | | | 16.37890 | | 16.53920 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Future | | | 16.48270 | | 16.64450 | | | 0.0000 | 0.00 | 0 | 84,000 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Future | | | 16.59110 | | 16.75450 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 1,891,991,094.60 | 125,067 | 1,147,324 |
| \$ / R | On | 13/09/2018 | Foreign Exchange Option | 13.30 | Put | | | 0.00030 | 0.000 | 28.70 | 0.0000 | 0.00 | 0 | 747 |
| \$ / R | On | 13/09/2018 | Foreign Exchange Option | 13.30 | Call | | | 1,859.60030 | 1,721.700 | 28.70 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2018 | Foreign Exchange Option | 15.25 | Call | | | 98.22740 | 40.653 | 27.38 | 0.2315 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2018 | Foreign Exchange Option | 15.25 | Put | | | 188.62740 | 268.953 | 27.38 | 0.7685 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/09/2018 | Foreign Exchange Option | 14.65 | Put | | | 17.87030 | 16.388 | 27.74 | 0.1092 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2018 | Foreign Exchange Option | 14.65 | Call | | | 527.47030 | 388.088 | 27.74 | 0.8908 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2018 | Foreign Exchange Option | 14.95 | Call | | | 269.83260 | 143.741 | 23.50 | 0.6117 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2018 | Foreign Exchange Option | 14.95 | Put | | | 60.23260 | 72.041 | 23.50 | 0.3883 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Call | | | 368.94240 | 247.289 | 21.51 | 0.6749 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Put | | | 62.94240 | 81.489 | 21.51 | 0.3251 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Call | | | 361.18570 | 240.297 | 21.45 | 0.6656 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Put | | | 65.18570 | 84.497 | 21.45 | 0.3344 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Call | | | 376.76410 | 254.369 | 21.56 | 0.6840 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Put | | | 60.76410 | 78.569 | 21.56 | 0.3160 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Put | | | 983.82900 | 1,120.575 | 32.08 | 0.9704 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Call | | | 9.82900 | 6.375 | 32.08 | 0.0296 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Call | | | 2,316.08470 | 2,175.863 | 39.69 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Put | | | 0.08470 | 0.063 | 39.69 | 0.0003 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Call | | | 4,166.00000 | 4,025.800 | 32.19 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Put | | | 0.00000 | 0.000 | 32.19 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Call | | | 2,206.10010 | 2,065.871 | 37.97 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Put | | | 0.10010 | 0.071 | 37.97 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Put | | | 154.50630 | 214.578 | 21.39 | 0.6141 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Call | | | 180.50630 | 100.378 | 21.39 | 0.3859 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Call | | | 2,666.05130 | 2,525.845 | 45.16 | 0.9998 | 0.00 | 0 | 3,600 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Put | | | 0.05130 | 0.045 | 45.16 | 0.0002 | 0.00 | 0 | 44,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Call | | | 2,556.05980 | 2,415.850 | 43.44 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Put | | | 0.05980 | 0.050 | 43.44 | 0.0003 | 0.00 | 0 | 13,231 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Put | | | 818.49590 | 954.101 | 30.48 | 0.9545 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Call | | | 14.49590 | 9.901 | 30.48 | 0.0455 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Put | | | 886.30020 | 1,022.435 | 31.14 | 0.9620 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Call | | | 12.30020 | 8.235 | 31.14 | 0.0380 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Call | | | 2,516.06330 | 2,375.852 | 42.82 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Put | | | 0.06330 | 0.052 | 42.82 | 0.0003 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Put | | | 0.33520 | 0.250 | 28.22 | 0.0017 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Call | | | 1,516.33520 | 1,376.050 | 28.22 | 0.9983 | 0.00 | 0 | 1,464 |

| 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 | Call | | | 1,436.49210 | 1,296.192 | 27.81 | 0.9973 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Put | | | 0.49210 | 0.392 | 27.81 | 0.0027 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Put | | | 1,855.58840 | 1,994.915 | 39.08 | 0.9965 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Call | | | 1.58840 | 0.715 | 39.08 | 0.0035 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Call | | | 1,806.19360 | 1,665.910 | 31.71 | 0.9993 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Put | | | 0.19360 | 0.110 | 31.71 | 0.0007 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Put | | | 925.22840 | 1,061.626 | 31.51 | 0.9656 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Call | | | 11.22840 | 7.426 | 31.51 | 0.0344 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.75 | Call | | | 3,416.00020 | 3,275.800 | 46.47 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.75 | Put | | | 0.00020 | 0.000 | 46.47 | 0.0000 | 0.00 | 0 | 93,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.25 | Call | | | 1,916.16000 | 1,775.897 | 33.43 | 0.9994 | 0.00 | 0 | 1,250 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.25 | Put | | | 0.16000 | 0.097 | 33.43 | 0.0006 | 0.00 | 0 | 74,064 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.29 | Put | | | 1,131.17980 | 1,268.614 | 33.49 | 0.9794 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.29 | Call | | | 7.17980 | 4.414 | 33.49 | 0.0206 | 0.00 | 0 | 73,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.30 | Put | | | 0.17430 | 0.103 | 32.65 | 0.0007 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.30 | Call | | | 1,866.17430 | 1,725.903 | 32.65 | 0.9993 | 0.00 | 0 | 500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.50 | Call | | | 3,666.00000 | 3,525.800 | 41.71 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.50 | Put | | | 0.00000 | 0.000 | 41.71 | 0.0000 | 0.00 | 0 | 45,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.85 | Call | | | 3,316.00120 | 3,175.802 | 48.38 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.85 | Put | | | 0.00120 | 0.002 | 48.38 | 0.0000 | 0.00 | 0 | 48,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.00 | Call | | | 3,166.00950 | 3,025.817 | 51.23 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.00 | Put | | | 0.00950 | 0.017 | 51.23 | 0.0001 | 0.00 | 0 | 13,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.70 | Call | | | 3,466.00010 | 3,325.800 | 45.52 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.70 | Put | | | 0.00010 | 0.000 | 45.52 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.60 | Call | | | 3,566.00000 | 3,425.800 | 43.61 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.60 | Put | | | 0.00000 | 0.000 | 43.61 | 0.0000 | 0.00 | 0 | 2,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.30 | Call | | | 2,866.03910 | 2,725.838 | 48.29 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.30 | Put | | | 0.03910 | 0.038 | 48.29 | 0.0002 | 0.00 | 0 | 100 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.48 | Call | | | 3,686.00000 | 3,545.800 | 41.33 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.48 | Put | | | 0.00000 | 0.000 | 41.33 | 0.0000 | 0.00 | 0 | 5,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.77 | Put | | | 0.07530 | 0.059 | 40.94 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.77 | Call | | | 2,396.07530 | 2,255.859 | 40.94 | 0.9997 | 0.00 | 0 | 5,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Put | | | 0.25010 | 0.132 | 29.52 | 0.0009 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Call | | | 1,666.25010 | 1,525.932 | 29.52 | 0.9991 | 0.00 | 0 | 500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.80 | Put | | | 0.07870 | 0.060 | 40.47 | 0.0003 | 0.00 | 0 | 500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.80 | Call | | | 2,366.07870 | 2,225.860 | 40.47 | 0.9997 | 0.00 | 0 | 50 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.25 | Put | | | 0.03660 | 0.036 | 49.08 | 0.0002 | 0.00 | 0 | 40,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.25 | Call | | | 2,916.03660 | 2,775.836 | 49.08 | 0.9998 | 0.00 | 0 | 500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.90 | Call | | | 3,266.00250 | 3,125.805 | 49.33 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.90 | Put | | | 0.00250 | 0.005 | 49.33 | 0.0000 | 0.00 | 0 | 3,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.48 | Call | | | 2,686.04990 | 2,545.845 | 45.48 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.48 | Put | | | 0.04990 | 0.045 | 45.48 | 0.0002 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.68 | Call | | | 2,486.06610 | 2,345.854 | 42.35 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.68 | Put | | | 0.06610 | 0.054 | 42.35 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.20 | Put | | | 0.14700 | 0.092 | 34.21 | 0.0006 | 0.00 | 0 | 4,500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.20 | Call | | | 1,966.14700 | 1,825.891 | 34.21 | 0.9994 | 0.00 | 0 | 4,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.38 | Call | | | 2,786.04360 | 2,645.841 | 47.04 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.38 | Put | | | 0.04360 | 0.041 | 47.04 | 0.0002 | 0.00 | 0 | 60,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.00 | Put | | | 0.10650 | 0.074 | 37.34 | 0.0004 | 0.00 | 0 | 70,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.00 | Call | | | 2,166.10650 | 2,025.874 | 37.34 | 0.9996 | 0.00 | 0 | 7,500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.88 | Call | | | 2,286.08860 | 2,145.865 | 39.22 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.88 | Put | | | 0.08860 | 0.065 | 39.22 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 8.17 | Call | | | 6,996.00000 | 6,855.800 | 23.62 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 8.17 | Put | | | 0.00000 | 0.000 | 23.62 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.58 | Call | | | 2,586.05740 | 2,445.849 | 43.91 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.58 | Put | | | 0.05740 | 0.049 | 43.91 | 0.0002 | 0.00 | 0 | 8,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.40 | Call | | | 2,766.04480 | 2,625.842 | 46.73 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.40 | Put | | | 0.04480 | 0.042 | 46.73 | 0.0002 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.22 | Call | | | 1,946.15210 | 1,805.894 | 33.90 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.22 | Put | | | 0.15210 | 0.094 | 33.90 | 0.0006 | 0.00 | 0 | 10,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.60 | Put | | | 0.30330 | 0.188 | 28.48 | 0.0013 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.60 | Call | | | 1,566.30330 | 1,425.988 | 28.48 | 0.9987 | 0.00 | 0 | 26,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.00 | Call | | | 1,167.74580 | 1,027.501 | 26.41 | 0.9894 | 0.00 | 0 | 60,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.00 | Put | | | 1.74580 | 1.702 | 26.41 | 0.0106 | 0.00 | 0 | 22,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.00 | Put | | | 100.77860 | 132.343 | 20.67 | 0.4669 | 0.00 | 0 | 50 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.00 | Call | | | 266.77860 | 158.143 | 20.67 | 0.5331 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.70 | Put | | | 34.94990 | 44.228 | 22.46 | 0.1985 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.70 | Call | | | 500.94990 | 370.028 | 22.46 | 0.8015 | 0.00 | 0 | 63,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Call | | | 921.35200 | 781.884 | 25.11 | 0.9655 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Put | | | 5.35200 | 6.084 | 25.11 | 0.0345 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Put | | | 1,596.87710 | 1,735.593 | 37.34 | 0.9934 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Call | | | 2.87710 | 1.393 | 37.34 | 0.0066 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.10 | Call | | | 2,066.12480 | 1,925.882 | 35.78 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.10 | Put | | | 0.12480 | 0.082 | 35.78 | 0.0005 | 0.00 | 0 | 2,500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.20 | Put | | | 4.29780 | 4.751 | 25.37 | 0.0275 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.20 | Call | | | 970.29780 | 830.551 | 25.37 | 0.9725 | 0.00 | 0 | 500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.66 | Put | | | 0.35160 | 0.265 | 28.17 | 0.0018 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.66 | Call | | | 1,506.35160 | 1,366.065 | 28.17 | 0.9982 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.50 | Put | | | 15.62290 | 19.150 | 23.66 | 0.0968 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.50 | Call | | | 681.62290 | 544.950 | 23.66 | 0.9032 | 0.00 | 0 | 500 |
| \$ / R | On | 18/09/2018 | Foreign Exchange Option | 15.00 | Put | | | 111.81780 | 146.561 | 20.86 | 0.4669 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2018 | Foreign Exchange Option | 15.00 | Call | | | 280.01780 | 174.561 | 20.86 | 0.5331 | 0.00 | 0 | 7,500 |
| \$ / R | On | 21/09/2018 | Foreign Exchange Option | 15.37 | Put | | | 344.14800 | 424.933 | 22.81 | 0.7252 | 0.00 | 0 | 0 |
| \$ / R | On | 21/09/2018 | Foreign Exchange Option | 15.37 | Call | | | 148.64800 | 89.433 | 22.81 | 0.2748 | 0.00 | 0 | 0 |
| \$ / R | On | 25/09/2018 | Foreign Exchange Option | 16.09 | Put | | | 953.69510 | 1,074.275 | 25.37 | 0.9165 | 0.00 | 0 | 0 |
| \$ / R | On | 25/09/2018 | Foreign Exchange Option | 16.09 | Call | | | 46.59510 | 26.975 | 25.37 | 0.0835 | 0.00 | 0 | 0 |
| \$ / R | On | 26/09/2018 | Foreign Exchange Option | 14.48 | Put | | | 29.59290 | 40.542 | 18.58 | 0.1424 | 0.00 | 0 | 40,000 |
| \$ / R | On | 26/09/2018 | Foreign Exchange Option | 14.48 | Call | | | 734.49290 | 605.342 | 18.58 | 0.8576 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.78 | Put | | | 8.29720 | 7.863 | 22.38 | 0.0285 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.78 | Call | | | 1,417.39720 | 1,276.763 | 22.38 | 0.9715 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 14.25 | Call | | | 961.26730 | 821.028 | 18.87 | 0.9193 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 14.25 | Put | | | 22.16730 | 22.128 | 18.87 | 0.0807 | 0.00 | 0 | 250 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Put | | | 1,111.33550 | 1,228.306 | 25.30 | 0.9226 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Call | | | 50.43550 | 27.206 | 25.30 | 0.0774 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 14.54 | Put | | | 48.59470 | 65.471 | 19.29 | 0.1916 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 14.54 | Call | | | 697.69470 | 574.371 | 19.29 | 0.8084 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.00 | Call | | | 2,190.10390 | 2,049.885 | 26.44 | 0.9962 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.00 | Put | | | 1.00390 | 0.985 | 26.44 | 0.0038 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Put | | | 8.63850 | 8.198 | 22.23 | 0.0298 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,397.73850 | 1,257.098 | 22.23 | 0.9702 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Put | | | 1,630.09560 | 1,759.906 | 27.01 | 0.9724 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Call | | | 19.19560 | 8.806 | 27.01 | 0.0276 | 0.00 | 0 | 500 |
| \$ / R | On | 02/10/2018 | Foreign Exchange Option | 12.76 | Put | | | 0.69760 | 0.705 | 25.56 | 0.0026 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2018 | Foreign Exchange Option | 12.76 | Call | | | 2,438.09760 | 2,297.805 | 25.56 | 0.9974 | 0.00 | 0 | 0 |
| \$ / R | On | 12/10/2018 | Foreign Exchange Option | 13.51 | Put | | | 7.75390 | 7.862 | 19.67 | 0.0241 | 0.00 | 0 | 0 |
| \$ / R | On | 12/10/2018 | Foreign Exchange Option | 13.51 | Call | | | 1,716.05390 | 1,575.462 | 19.67 | 0.9759 | 0.00 | 0 | 0 |
| \$ / R | On | 15/10/2018 | Foreign Exchange Option | 15.56 | Put | | | 610.21980 | 694.551 | 22.51 | 0.6647 | 0.00 | 0 | 0 |
| \$ / R | On | 15/10/2018 | Foreign Exchange Option | 15.56 | Call | | | 274.71980 | 218.350 | 22.51 | 0.3353 | 0.00 | 0 | 0 |
| \$ / R | On | 17/10/2018 | Foreign Exchange Option | 13.35 | Put | | | 7.32240 | 7.398 | 19.77 | 0.0212 | 0.00 | 0 | 0 |
| \$ / R | On | 17/10/2018 | Foreign Exchange Option | 13.35 | Call | | | 1,886.12240 | 1,745.298 | 19.77 | 0.9788 | 0.00 | 0 | 0 |
| \$ / R | On | 22/10/2018 | Foreign Exchange Option | 14.00 | Put | | | 37.72710 | 45.435 | 18.37 | 0.1016 | 0.00 | 0 | 0 |
| \$ / R | On | 22/10/2018 | Foreign Exchange Option | 14.00 | Call | | | 1,277.02710 | 1,143.735 | 18.37 | 0.8984 | 0.00 | 0 | 1,630 |
| \$ / R | On | 22/10/2018 | Foreign Exchange Option | 13.20 | Call | | | 2,048.09510 | 1,905.680 | 20.02 | 0.9803 | 0.00 | 0 | 0 |
| \$ / R | On | 22/10/2018 | Foreign Exchange Option | 13.20 | Put | | | 8.79510 | 7.380 | 20.02 | 0.0197 | 0.00 | 0 | 1,630 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Put | | | 134.78180 | 162.441 | 19.56 | 0.2571 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Call | | | 890.48180 | 776.841 | 19.56 | 0.7429 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Put | | | 368.18320 | 422.869 | 20.78 | 0.4665 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Call | | | 562.28320 | 475.569 | 20.78 | 0.5335 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.00 | Call | | | 2,270.01970 | 2,127.716 | 21.25 | 0.9760 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.00 | Put | | | 11.61970 | 10.916 | 21.25 | 0.0240 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.93 | Put | | | 47.64360 | 56.547 | 18.70 | 0.1098 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.93 | Call | | | 1,376.04360 | 1,243.347 | 18.70 | 0.8902 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 14.25 | Call | | | 1,105.33250 | 981.155 | 19.11 | 0.8101 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 14.25 | Put | | | 96.93250 | 114.355 | 19.11 | 0.1899 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Put | | | 1,867.50990 | 1,984.217 | 26.27 | 0.8818 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Call | | | 105.90990 | 81.017 | 26.27 | 0.1182 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Put | | | 1,381.43940 | 1,489.095 | 25.01 | 0.8132 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Call | | | 169.83940 | 135.895 | 25.01 | 0.1868 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 14.67 | Put | | | 210.68820 | 247.257 | 19.97 | 0.3276 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 14.67 | Call | | | 799.08820 | 694.057 | 19.97 | 0.6724 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Put | | | 34.35690 | 40.803 | 18.54 | 0.0844 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,492.75690 | 1,357.603 | 18.54 | 0.9156 | 0.00 | 0 | 0 |
| \$ / R | On | 01/11/2018 | Foreign Exchange Option | 12.81 | Put | | | 9.70780 | 9.163 | 22.16 | 0.0196 | 0.00 | 0 | 0 |
| \$ / R | On | 01/11/2018 | Foreign Exchange Option | 12.81 | Call | | | 2,460.20780 | 2,318.063 | 22.16 | 0.9804 | 0.00 | 0 | 0 |
| \$ / R | On | 02/11/2018 | Foreign Exchange Option | 14.85 | Put | | | 289.19600 | 334.001 | 20.45 | 0.3917 | 0.00 | 0 | 1,100 |
| \$ / R | On | 02/11/2018 | Foreign Exchange Option | 14.85 | Call | | | 701.79600 | 605.001 | 20.45 | 0.6083 | 0.00 | 0 | 0 |
| \$ / R | On | 02/11/2018 | Foreign Exchange Option | 15.50 | Put | | | 642.50880 | 718.987 | 22.22 | 0.6012 | 0.00 | 0 | 0 |
| \$ / R | On | 02/11/2018 | Foreign Exchange Option | 15.50 | Call | | | 405.10880 | 339.987 | 22.22 | 0.3988 | 0.00 | 0 | 1,100 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Put | | | 3.25780 | 3.174 | 25.57 | 0.0064 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Call | | | 3,372.15780 | 3,230.374 | 25.57 | 0.9936 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Call | | | 1,456.51450 | 1,323.502 | 18.68 | 0.8950 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Put | | | 47.61450 | 56.302 | 18.68 | 0.1050 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Put | | | 1,685.37180 | 1,796.878 | 25.61 | 0.8465 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Call | | | 144.27180 | 114.078 | 25.61 | 0.1535 | 0.00 | 0 | 1,880 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Put | | | 325.49700 | 372.078 | 20.33 | 0.3945 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Call | | | 751.29700 | 655.778 | 20.33 | 0.6055 | 0.00 | 0 | 0 |
| \$ / R | On | 15/11/2018 | Foreign Exchange Option | 15.44 | Put | | | 642.39520 | 714.806 | 21.79 | 0.5650 | 0.00 | 0 | 0 |
| \$ / R | On | 15/11/2018 | Foreign Exchange Option | 15.44 | Call | | | 492.39520 | 422.606 | 21.79 | 0.4350 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.72 | Put | | | 276.58770 | 317.649 | 20.04 | 0.3510 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.72 | Call | | | 848.68770 | 747.449 | 20.04 | 0.6490 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.89 | Call | | | 750.68300 | 656.401 | 20.42 | 0.5963 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.89 | Put | | | 348.58300 | 396.602 | 20.42 | 0.4037 | 0.00 | 0 | 15,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 13.22 | Put | | | 26.23220 | 27.556 | 20.11 | 0.0497 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 13.22 | Call | | | 2,098.33220 | 1,957.356 | 20.11 | 0.9503 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.00 | Call | | | 1,377.09300 | 1,248.661 | 18.91 | 0.8482 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.00 | Put | | | 84.99300 | 98.861 | 18.91 | 0.1518 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.74 | Put | | | 284.56110 | 326.433 | 20.08 | 0.3572 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.74 | Call | | | 836.66110 | 736.233 | 20.08 | 0.6428 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 11.67 | Put | | | 3.65750 | 3.548 | 25.45 | 0.0065 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 11.67 | Call | | | 3,625.75750 | 3,483.348 | 25.45 | 0.9935 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 10.83 | Call | | | 4,463.26910 | 4,320.787 | 27.96 | 0.9982 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 10.83 | Put | | | 1.16910 | 0.987 | 27.96 | 0.0018 | 0.00 | 0 | 51,000 |
| \$ / R | On | 19/11/2018 | Foreign Exchange Option | 14.84 | Put | | | 332.14340 | 378.156 | 20.18 | 0.3876 | 0.00 | 0 | 0 |
| \$ / R | On | 19/11/2018 | Foreign Exchange Option | 14.84 | Call | | | 790.54340 | 694.156 | 20.18 | 0.6124 | 0.00 | 0 | 10,000 |
| \$ / R | On | 23/11/2018 | Foreign Exchange Option | 14.62 | Put | | | 254.73250 | 292.303 | 19.70 | 0.3223 | 0.00 | 0 | 0 |
| \$ / R | On | 23/11/2018 | Foreign Exchange Option | 14.62 | Call | | | 941.43250 | 836.503 | 19.70 | 0.6777 | 0.00 | 0 | 20,400 |
| \$ / R | On | 23/11/2018 | Foreign Exchange Option | 15.31 | Put | | | 584.08770 | 650.690 | 21.30 | 0.5215 | 0.00 | 0 | 0 |
| \$ / R | On | 23/11/2018 | Foreign Exchange Option | 15.31 | Call | | | 580.78770 | 504.890 | 21.30 | 0.4785 | 0.00 | 0 | 10,000 |
| \$ / R | On | 29/11/2018 | Foreign Exchange Option | 13.46 | Put | | | 45.89320 | 50.325 | 19.08 | 0.0800 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2018 | Foreign Exchange Option | 13.46 | Call | | | 1,905.19320 | 1,766.725 | 19.08 | 0.9200 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.25 | Call | | | 1,231.16840 | 1,110.193 | 19.02 | 0.7756 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.25 | Put | | | 159.76840 | 181.693 | 19.02 | 0.2244 | 0.00 | 0 | 250 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.82 | Put | | | 351.97270 | 397.241 | 20.06 | 0.3810 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.82 | Call | | | 853.37270 | 755.741 | 20.06 | 0.6190 | 0.00 | 0 | 250 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.00 | Call | | | 2,347.37950 | 2,206.297 | 20.27 | 0.9545 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Call | | | 166.73310 | 138.147 | 26.01 | 0.1525 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Put | | | 1,624.95060 | 1,730.198 | 24.74 | 0.7801 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Call | | | 246.35060 | 208.698 | 24.74 | 0.2199 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.00 | Put | | | 25.97950 | 27.797 | 20.27 | 0.0455 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.08 | Put | | | 121.89320 | 139.122 | 18.84 | 0.1839 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.08 | Call | | | 1,363.29320 | 1,237.622 | 18.84 | 0.8161 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Put | | | 74.25190 | 85.148 | 18.55 | 0.1258 | 0.00 | 0 | 1,000 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,595.65190 | 1,463.648 | 18.55 | 0.8742 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Put | | | 2,155.33310 | 2,269.647 | 26.01 | 0.8475 | 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 | 05/12/2018 | Foreign Exchange Option | 15.45 | Put | | | 697.49140 | 768.425 | 21.47 | 0.5454 | 0.00 | 0 | 23,000 |
| \$ / R | On | 05/12/2018 | Foreign Exchange Option | 15.45 | Call | | | 579.29140 | 507.125 | 21.47 | 0.4546 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 13.90 | Call | | | 1,531.51080 | 1,401.643 | 18.61 | 0.8494 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 13.90 | Put | | | 97.61080 | 110.943 | 18.61 | 0.1506 | 0.00 | 0 | 30,000 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 15.30 | Put | | | 609.87820 | 674.885 | 21.09 | 0.5078 | 0.00 | 0 | 30,000 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 15.30 | Call | | | 643.77820 | 565.585 | 21.09 | 0.4922 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 14.90 | Call | | | 834.98120 | 740.833 | 20.17 | 0.5976 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 14.90 | Put | | | 401.08120 | 450.133 | 20.17 | 0.4024 | 0.00 | 0 | 30,000 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 14.30 | Call | | | 1,217.52210 | 1,097.850 | 19.02 | 0.7594 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 14.30 | Put | | | 183.62210 | 207.150 | 19.02 | 0.2406 | 0.00 | 0 | 30,000 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.08 | Put | | | 500.17490 | 555.972 | 20.50 | 0.4485 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 764.57490 | 676.972 | 20.50 | 0.5515 | 0.00 | 0 | 7,500 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Put | | | 72.68710 | 77.983 | 18.46 | 0.1112 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Call | | | 1,767.08710 | 1,628.983 | 18.46 | 0.8888 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Put | | | 866.16010 | 944.579 | 21.97 | 0.5931 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Call | | | 520.56010 | 455.579 | 21.97 | 0.4069 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.86 | Call | | | 1,581.77400 | 1,451.152 | 18.51 | 0.8533 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.86 | Put | | | 97.37400 | 110.152 | 18.51 | 0.1467 | 0.00 | 0 | 7,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.32 | Put | | | 49.54930 | 53.388 | 19.12 | 0.0776 | 0.00 | 0 | 13,650 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.15 | Call | | | 1,360.38260 | 1,237.306 | 18.83 | 0.7898 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.15 | Put | | | 159.78260 | 180.206 | 18.83 | 0.2102 | 0.00 | 0 | 236,970 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.91 | Put | | | 1,025.86860 | 1,111.021 | 22.50 | 0.6335 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.91 | Call | | | 466.46860 | 408.121 | 22.50 | 0.3665 | 0.00 | 0 | 121,970 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.16 | Call | | | 1,352.74460 | 1,229.936 | 18.84 | 0.7875 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.16 | Put | | | 162.14460 | 182.836 | 18.84 | 0.2125 | 0.00 | 0 | 36,200 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.46 | Put | | | 723.80440 | 794.731 | 21.40 | 0.5393 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.46 | Call | | | 614.40440 | 541.831 | 21.40 | 0.4607 | 0.00 | 0 | 1,867 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.25 | Call | | | 1,285.10770 | 1,164.770 | 18.93 | 0.7667 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.25 | Put | | | 184.50770 | 207.670 | 18.93 | 0.2333 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.75 | Call | | | 1,686.56000 | 1,552.292 | 18.41 | 0.8708 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.75 | Put | | | 85.96000 | 95.192 | 18.41 | 0.1292 | 0.00 | 0 | 700 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.60 | Call | | | 1,821.79230 | 1,683.861 | 18.56 | 0.8923 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.60 | Put | | | 71.19230 | 76.761 | 18.56 | 0.1077 | 0.00 | 0 | 66,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.80 | Put | | | 373.24510 | 419.216 | 19.90 | 0.3743 | 0.00 | 0 | 135,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.80 | Call | | | 923.84510 | 826.316 | 19.90 | 0.6257 | 0.00 | 0 | 400 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.10 | Call | | | 1,398.92710 | 1,274.549 | 18.78 | 0.8009 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.10 | Put | | | 148.32710 | 167.449 | 18.78 | 0.1991 | 0.00 | 0 | 1,867 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.38 | Put | | | 220.38510 | 247.366 | 19.07 | 0.2646 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.38 | Call | | | 1,190.98510 | 1,074.466 | 19.07 | 0.7354 | 21,489.32 | 20 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.95 | Call | | | 2,430.65970 | 2,289.508 | 19.85 | 0.9509 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.95 | Put | | | 30.05970 | 32.408 | 19.85 | 0.0491 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.35 | Put | | | 211.72360 | 237.797 | 19.04 | 0.2573 | 0.00 | 0 | 4,428 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.35 | Call | | | 1,212.32360 | 1,094.897 | 19.04 | 0.7427 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.70 | Put | | | 330.73100 | 373.043 | 19.68 | 0.3479 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.70 | Call | | | 981.33100 | 880.143 | 19.68 | 0.6521 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.25 | Call | | | 3,111.90590 | 2,968.979 | 21.25 | 0.9808 | 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 | 12.25 | Put | | | 11.30590 | 11.879 | 21.25 | 0.0192 | 0.00 | 0 | 3,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.71 | Call | | | 1,722.37710 | 1,585.800 | 18.37 | 0.8778 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.71 | Put | | | 81.77710 | 88.700 | 18.37 | 0.1222 | 1,773.99 | 20 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.00 | Put | | | 1,091.10460 | 1,178.809 | 22.72 | 0.6502 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.00 | Call | | | 441.70460 | 385.908 | 22.72 | 0.3498 | 0.00 | 0 | 50 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.20 | Call | | | 3,161.43660 | 3,018.124 | 21.34 | 0.9821 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.20 | Put | | | 10.83660 | 11.024 | 21.34 | 0.0179 | 0.00 | 0 | 7,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.70 | Call | | | 1,731.36030 | 1,594.227 | 18.36 | 0.8795 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.70 | Put | | | 80.76030 | 87.127 | 18.36 | 0.1205 | 0.00 | 0 | 7,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.01 | Put | | | 471.81900 | 525.519 | 20.36 | 0.4292 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.01 | Call | | | 812.41900 | 722.619 | 20.36 | 0.5708 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.48 | Put | | | 736.29190 | 807.898 | 21.45 | 0.5438 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.48 | Call | | | 606.89190 | 534.998 | 21.45 | 0.4562 | 0.00 | 0 | 29,600 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.50 | Put | | | 748.87570 | 821.156 | 21.50 | 0.5484 | 0.00 | 0 | 600 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.50 | Call | | | 599.47570 | 528.256 | 21.50 | 0.4516 | 0.00 | 0 | 4,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.33 | Put | | | 206.07690 | 231.557 | 19.01 | 0.2524 | 0.00 | 0 | 31,047 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.33 | Call | | | 1,226.67690 | 1,108.657 | 19.01 | 0.7476 | 0.00 | 0 | 100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.68 | Call | | | 2,691.16480 | 2,549.308 | 20.39 | 0.9654 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.68 | Put | | | 20.56480 | 22.208 | 20.39 | 0.0346 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.79 | Call | | | 1,650.92950 | 1,519.127 | 18.46 | 0.8636 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.79 | Put | | | 90.32950 | 102.027 | 18.46 | 0.1364 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.45 | Call | | | 1,959.32860 | 1,820.393 | 18.86 | 0.9095 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.45 | Put | | | 58.72860 | 63.293 | 18.86 | 0.0905 | 0.00 | 0 | 4,080 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.70 | Put | | | 879.62640 | 958.417 | 21.99 | 0.5917 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.70 | Call | | | 530.22640 | 465.517 | 21.99 | 0.4083 | 0.00 | 0 | 11,580 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.78 | Put | | | 89.21910 | 100.286 | 18.45 | 0.1346 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.78 | Call | | | 1,659.81910 | 1,527.386 | 18.45 | 0.8654 | 0.00 | 0 | 100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.10 | Call | | | 3,260.55970 | 3,116.881 | 21.64 | 0.9841 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.10 | Put | | | 9.95970 | 9.781 | 21.64 | 0.0159 | 0.00 | 0 | 8,580 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.15 | Put | | | 544.31770 | 603.129 | 20.66 | 0.4649 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.15 | Call | | | 744.91770 | 660.229 | 20.66 | 0.5351 | 0.00 | 0 | 27,030 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.67 | Put | | | 859.46210 | 937.303 | 21.92 | 0.5854 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.67 | Call | | | 540.06210 | 474.403 | 21.92 | 0.4146 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.02 | Call | | | 3,339.91270 | 3,196.217 | 21.96 | 0.9853 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.02 | Put | | | 9.31270 | 9.116 | 21.96 | 0.0147 | 0.00 | 0 | 5,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Call | | | 2,173.98920 | 2,033.851 | 19.32 | 0.9312 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Put | | | 43.38920 | 46.751 | 19.32 | 0.0688 | 0.00 | 0 | 5,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.62 | Put | | | 298.81790 | 338.231 | 19.51 | 0.3267 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.62 | Call | | | 1,029.41790 | 925.331 | 19.51 | 0.6733 | 0.00 | 0 | 5,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.75 | Put | | | 351.62580 | 395.764 | 19.79 | 0.3611 | 0.00 | 0 | 700 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.75 | Call | | | 952.22580 | 852.864 | 19.79 | 0.6389 | 0.00 | 0 | 127,100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.60 | Put | | | 291.13310 | 329.828 | 19.46 | 0.3214 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.60 | Call | | | 1,041.73310 | 936.928 | 19.46 | 0.6786 | 0.00 | 0 | 84,900 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.61 | Put | | | 294.96080 | 334.013 | 19.49 | 0.3240 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.61 | Call | | | 1,035.56080 | 931.113 | 19.49 | 0.6760 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.44 | Put | | | 238.41050 | 267.241 | 19.13 | 0.2795 | 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 | 14.44 | Call | | | 1,149.01050 | 1,034.341 | 19.13 | 0.7205 | 0.00 | 0 | 11,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.13 | Put | | | 155.12860 | 175.028 | 18.81 | 0.2057 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.13 | Call | | | 1,375.72860 | 1,252.128 | 18.81 | 0.7943 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.00 | Call | | | 3,359.75800 | 3,216.058 | 22.04 | 0.9855 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.00 | Put | | | 9.15800 | 8.958 | 22.04 | 0.0145 | 0.00 | 0 | 174,530 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.75 | Call | | | 2,623.31930 | 2,481.621 | 20.25 | 0.9621 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.75 | Put | | | 22.71930 | 24.521 | 20.25 | 0.0379 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.90 | Call | | | 3,459.02380 | 3,315.307 | 22.44 | 0.9869 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.90 | Put | | | 8.42380 | 8.207 | 22.44 | 0.0131 | 0.00 | 0 | 11,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.10 | Call | | | 2,287.51610 | 2,146.881 | 19.56 | 0.9407 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.10 | Put | | | 36.91610 | 39.781 | 19.56 | 0.0593 | 0.00 | 0 | 11,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.75 | Call | | | 3,608.03560 | 3,464.303 | 23.04 | 0.9886 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.75 | Put | | | 7.43560 | 7.203 | 23.04 | 0.0114 | 0.00 | 0 | 228,616 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.50 | Put | | | 62.64750 | 67.525 | 18.76 | 0.0960 | 0.00 | 0 | 29,800 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.50 | Call | | | 1,913.24750 | 1,774.625 | 18.76 | 0.9040 | 0.00 | 0 | 228,616 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.84 | Put | | | 391.05650 | 438.500 | 19.99 | 0.3849 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.84 | Call | | | 901.65650 | 805.600 | 19.99 | 0.6151 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.63 | Call | | | 2,739.74210 | 2,597.781 | 20.49 | 0.9676 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.63 | Put | | | 19.14210 | 20.681 | 20.49 | 0.0324 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.00 | Put | | | 127.16840 | 143.829 | 18.67 | 0.1776 | 0.00 | 0 | 68,250 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.00 | Call | | | 1,477.76840 | 1,350.929 | 18.67 | 0.8224 | 270,185.70 | 200 | 20,200 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.25 | Put | | | 45.16070 | 48.658 | 19.26 | 0.0713 | 0.00 | 0 | 17,800 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.25 | Call | | | 2,145.76070 | 2,005.758 | 19.26 | 0.9287 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.00 | Put | | | 466.84510 | 520.179 | 20.34 | 0.4267 | 0.00 | 0 | 20,700 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.00 | Call | | | 817.44510 | 727.279 | 20.34 | 0.5733 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.38 | Call | | | 2,983.88910 | 2,841.497 | 20.99 | 0.9770 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.38 | Put | | | 13.28910 | 14.397 | 20.99 | 0.0230 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.95 | Put | | | 117.43840 | 132.940 | 18.62 | 0.1673 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.95 | Call | | | 1,518.03840 | 1,390.040 | 18.62 | 0.8327 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 91.46790 | 103.789 | 18.47 | 0.1382 | 0.00 | 0 | 400 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 1,642.06790 | 1,510.889 | 18.47 | 0.8618 | 0.00 | 0 | 3,264 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.00 | Put | | | 32.20470 | 34.714 | 19.75 | 0.0523 | 0.00 | 0 | 177,520 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.00 | Call | | | 2,382.80470 | 2,241.814 | 19.75 | 0.9477 | 0.00 | 0 | 6,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 42.24390 | 45.517 | 19.36 | 0.0671 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 2,192.84390 | 2,052.617 | 19.36 | 0.9329 | 0.00 | 0 | 7,100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.89 | Put | | | 413.96630 | 463.250 | 20.10 | 0.3980 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.89 | Call | | | 874.56630 | 780.350 | 20.10 | 0.6020 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.50 | Put | | | 15.85520 | 17.152 | 20.75 | 0.0272 | 0.00 | 0 | 26,400 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.50 | Call | | | 2,866.45520 | 2,724.252 | 20.75 | 0.9728 | 0.00 | 0 | 228,616 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.64 | Call | | | 3,717.38790 | 3,573.649 | 23.47 | 0.9897 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.64 | Put | | | 6.78790 | 6.549 | 23.47 | 0.0103 | 0.00 | 0 | 2,764 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Put | | | 2,103.82070 | 2,214.867 | 25.50 | 0.8187 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Call | | | 214.42070 | 181.967 | 25.50 | 0.1813 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Call | | | 2,421.07780 | 2,279.958 | 19.83 | 0.9502 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Put | | | 30.47780 | 32.858 | 19.83 | 0.0498 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.95 | Put | | | 1,054.68120 | 1,140.988 | 22.60 | 0.6410 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.95 | Call | | | 455.28120 | 398.088 | 22.60 | 0.3590 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 778.00650 | 690.771 | 20.51 | 0.5528 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Put | | | 507.40650 | 563.671 | 20.51 | 0.4472 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Call | | | 773.19870 | 686.330 | 20.53 | 0.5503 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Put | | | 512.59870 | 569.230 | 20.53 | 0.4497 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Call | | | 782.84130 | 695.240 | 20.49 | 0.5554 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Put | | | 502.24130 | 558.140 | 20.49 | 0.4446 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.30 | Call | | | 1,248.39930 | 1,129.496 | 18.98 | 0.7548 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.30 | Put | | | 197.79930 | 222.396 | 18.98 | 0.2452 | 0.00 | 0 | 35,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.90 | Call | | | 1,558.85540 | 1,429.747 | 18.57 | 0.8427 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.90 | Put | | | 108.25540 | 122.647 | 18.57 | 0.1573 | 0.00 | 0 | 35,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.39 | Call | | | 1,183.92560 | 1,067.709 | 19.08 | 0.7329 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.39 | Put | | | 223.32560 | 250.609 | 19.08 | 0.2671 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.30 | Call | | | 678.33580 | 599.815 | 21.01 | 0.4983 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.30 | Put | | | 627.73580 | 692.715 | 21.01 | 0.5017 | 0.00 | 0 | 35,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.90 | Call | | | 869.23280 | 775.386 | 20.12 | 0.5994 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.90 | Put | | | 418.63280 | 468.286 | 20.12 | 0.4006 | 0.00 | 0 | 35,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.84 | Call | | | 486.76220 | 426.352 | 22.33 | 0.3800 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.84 | Put | | | 976.16220 | 1,059.251 | 22.33 | 0.6200 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.20 | Put | | | 1,241.19720 | 1,334.079 | 23.21 | 0.6849 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.20 | Call | | | 391.79720 | 341.179 | 23.21 | 0.3151 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.25 | Call | | | 699.88790 | 619.192 | 20.89 | 0.5104 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.25 | Put | | | 599.28790 | 662.091 | 20.89 | 0.4896 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.74 | Call | | | 957.98930 | 858.260 | 19.77 | 0.6415 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.74 | Put | | | 347.38930 | 391.160 | 19.77 | 0.3585 | 0.00 | 0 | 13,150 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.80 | Put | | | 1,726.25430 | 1,830.714 | 24.62 | 0.7702 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.80 | Call | | | 276.85430 | 237.814 | 24.62 | 0.2298 | 0.00 | 0 | 13,150 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.24 | Put | | | 1,272.01270 | 1,365.849 | 23.30 | 0.6914 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.24 | Call | | | 382.61270 | 332.949 | 23.30 | 0.3086 | 0.00 | 0 | 750 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.11 | Put | | | 1,172.77820 | 1,263.448 | 22.99 | 0.6697 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.11 | Call | | | 413.37820 | 360.548 | 22.99 | 0.3303 | 0.00 | 0 | 38,250 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.00 | Put | | | 1,896.14980 | 2,003.234 | 25.02 | 0.7937 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.00 | Call | | | 246.74980 | 210.334 | 25.02 | 0.2063 | 0.00 | 0 | 3,700 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.68 | Call | | | 1,749.36040 | 1,612.051 | 18.40 | 0.8821 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.68 | Put | | | 78.76040 | 84.951 | 18.40 | 0.1179 | 0.00 | 0 | 13,150 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.12 | Call | | | 1,383.43840 | 1,259.576 | 18.80 | 0.7965 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.12 | Put | | | 152.83840 | 172.476 | 18.80 | 0.2035 | 0.00 | 0 | 4,372 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.37 | Put | | | 668.77700 | 736.607 | 21.19 | 0.5184 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.37 | Call | | | 649.37700 | 573.707 | 21.19 | 0.4816 | 0.00 | 0 | 4,372 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.05 | Call | | | 2,335.08700 | 2,194.269 | 19.65 | 0.9443 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.05 | Put | | | 34.48700 | 37.169 | 19.65 | 0.0557 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.50 | Call | | | 1,107.97700 | 996.708 | 19.25 | 0.7049 | 0.00 | 0 | 700 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.50 | Put | | | 257.37700 | 289.608 | 19.25 | 0.2951 | 0.00 | 0 | 15,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.33 | Call | | | 2,070.80650 | 1,931.197 | 19.10 | 0.9214 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.33 | Put | | | 50.20650 | 54.097 | 19.10 | 0.0786 | 0.00 | 0 | 135,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.73 | Put | | | 899.98120 | 979.710 | 22.06 | 0.5979 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.73 | Call | | | 520.58120 | 456.810 | 22.06 | 0.4021 | 0.00 | 0 | 135,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.24 | Call | | | 1,292.52310 | 1,171.906 | 18.92 | 0.7691 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.24 | Put | | | 181.92310 | 204.806 | 18.92 | 0.2309 | 0.00 | 0 | 24,570 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.51 | Put | | | 755.20220 | 827.816 | 21.53 | 0.5506 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.51 | Call | | | 595.80220 | 524.916 | 21.53 | 0.4494 | 0.00 | 0 | 24,570 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.20 | Call | | | 722.07590 | 639.195 | 20.77 | 0.5227 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.20 | Put | | | 571.47590 | 632.095 | 20.77 | 0.4773 | 0.00 | 0 | 50 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.67 | Call | | | 999.14530 | 896.866 | 19.62 | 0.6601 | 0.00 | 0 | 5,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.67 | Put | | | 318.54530 | 359.766 | 19.62 | 0.3399 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.10 | Put | | | 517.81780 | 574.812 | 20.55 | 0.4522 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.10 | Call | | | 768.41780 | 681.912 | 20.55 | 0.5478 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.61 | Put | | | 819.70490 | 895.618 | 21.77 | 0.5726 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.61 | Call | | | 560.30490 | 492.718 | 21.77 | 0.4274 | 0.00 | 0 | 4,428 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.20 | Call | | | 1,322.43900 | 1,200.710 | 18.88 | 0.7784 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.20 | Put | | | 171.83900 | 193.610 | 18.88 | 0.2216 | 0.00 | 0 | 13,650 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.56 | Put | | | 1,526.76560 | 1,627.618 | 24.08 | 0.7391 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.56 | Call | | | 317.36560 | 274.718 | 24.08 | 0.2609 | 0.00 | 0 | 13,650 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.14 | Put | | | 1,195.44040 | 1,286.855 | 23.06 | 0.6748 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.14 | Call | | | 406.04040 | 353.955 | 23.06 | 0.3252 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.85 | Put | | | 983.20650 | 1,066.594 | 22.36 | 0.6219 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.85 | Call | | | 483.80650 | 423.694 | 22.36 | 0.3781 | 0.00 | 0 | 20,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.59 | Put | | | 806.62490 | 881.889 | 21.72 | 0.5683 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.59 | Call | | | 567.22490 | 498.989 | 21.72 | 0.4317 | 0.00 | 0 | 31,047 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.32 | Call | | | 2,080.14930 | 1,940.488 | 19.12 | 0.9224 | 0.00 | 0 | 0 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Option | 14.30 | Call | | | 1,269.13350 | 1,151.073 | 18.90 | 0.7524 | 0.00 | 0 | 0 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Option | 14.30 | Put | | | 206.33350 | 231.873 | 18.90 | 0.2476 | 0.00 | 0 | 35,000 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Option | 13.90 | Call | | | 1,577.48760 | 1,449.195 | 18.48 | 0.8390 | 0.00 | 0 | 0 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Option | 13.90 | Put | | | 114.68760 | 129.995 | 18.48 | 0.1610 | 0.00 | 0 | 35,000 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Option | 15.30 | Put | | | 638.44760 | 703.581 | 20.90 | 0.4977 | 0.00 | 0 | 35,000 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Option | 15.30 | Call | | | 701.24760 | 622.781 | 20.90 | 0.5023 | 0.00 | 0 | 0 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Option | 14.90 | Call | | | 891.96980 | 798.626 | 20.02 | 0.6008 | 0.00 | 0 | 0 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Option | 14.90 | Put | | | 429.16980 | 479.426 | 20.02 | 0.3992 | 0.00 | 0 | 35,000 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 45.71190 | 49.642 | 19.15 | 0.0706 | 0.00 | 0 | 1,000 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 2,210.61190 | 2,070.942 | 19.15 | 0.9294 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 14.75 | Put | | | 363.91270 | 408.889 | 19.70 | 0.3607 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 14.75 | Call | | | 978.81270 | 880.189 | 19.70 | 0.6393 | 0.00 | 0 | 1,000 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 13.30 | Call | | | 2,117.10870 | 1,977.975 | 18.97 | 0.9205 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 13.30 | Put | | | 52.20870 | 56.675 | 18.97 | 0.0795 | 0.00 | 0 | 1,000 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 14.66 | Put | | | 326.52260 | 368.301 | 19.50 | 0.3376 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 14.66 | Call | | | 1,031.42260 | 929.601 | 19.50 | 0.6624 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.22 | Put | | | 198.77790 | 223.786 | 18.66 | 0.2332 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.22 | Call | | | 1,364.07790 | 1,245.286 | 18.66 | 0.7668 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.25 | Call | | | 1,342.15090 | 1,224.195 | 18.69 | 0.7601 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.25 | Put | | | 206.85090 | 232.695 | 18.69 | 0.2399 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Put | | | 1,848.40040 | 1,952.564 | 24.34 | 0.7640 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Call | | | 303.70040 | 264.064 | 24.34 | 0.2360 | 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 | 31/12/2018 | Foreign Exchange Option | 14.96 | Call | | 899.73800 | 809.469 | 19.94 | 0.5890 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.96 | Put | | 474.43800 | 527.969 | 19.94 | 0.4110 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.00 | Call | | 2,423.77700 | 2,283.141 | 19.11 | 0.9417 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.00 | Put | | 38.47700 | 41.641 | 19.11 | 0.0583 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Put | | 109.46170 | 122.133 | 18.21 | 0.1483 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Call | | 1,694.76170 | 1,563.633 | 18.21 | 0.8517 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Put | | 2,409.42840 | 2,523.290 | 25.56 | 0.8282 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Call | | 214.72840 | 184.790 | 25.56 | 0.1718 | 0.00 | 0 | 500 |
| \$ / R | On | 02/01/2019 | Foreign Exchange Option | 12.90 | Put | | 33.97220 | 36.778 | 19.17 | 0.0519 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2019 | Foreign Exchange Option | 12.90 | Call | | 2,523.27220 | 2,382.278 | 19.17 | 0.9481 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2019 | Foreign Exchange Option | 12.66 | Put | | 27.17360 | 28.566 | 18.73 | 0.0401 | 0.00 | 0 | 263 |
| \$ / R | On | 18/01/2019 | Foreign Exchange Option | 12.66 | Call | | 2,789.17360 | 2,646.466 | 18.73 | 0.9599 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Option | 12.95 | Put | | 44.15750 | 48.803 | 18.22 | 0.0624 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Option | 12.95 | Call | | 2,540.55750 | 2,401.003 | 18.22 | 0.9376 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 13.00 | Call | | 2,496.58080 | 2,357.378 | 18.20 | 0.9331 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 13.00 | Put | | 48.08080 | 53.178 | 18.20 | 0.0669 | 0.00 | 0 | 500 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 12.79 | Put | | 34.70950 | 38.394 | 18.25 | 0.0506 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 12.79 | Call | | 2,693.20950 | 2,552.594 | 18.25 | 0.9494 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.38 | Put | | 289.07240 | 322.612 | 18.72 | 0.2764 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.38 | Call | | 1,357.57240 | 1,246.812 | 18.72 | 0.7236 | 0.00 | 0 | 500 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.25 | Call | | 1,447.49060 | 1,333.147 | 18.58 | 0.7504 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.25 | Put | | 248.99060 | 278.947 | 18.58 | 0.2496 | 0.00 | 0 | 250 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 15.13 | Put | | 612.27140 | 673.241 | 20.08 | 0.4388 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 15.13 | Call | | 930.77140 | 847.441 | 20.08 | 0.5612 | 0.00 | 0 | 250 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | 615.07580 | 675.751 | 19.94 | 0.4279 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | 990.07580 | 906.251 | 19.94 | 0.5721 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 13.00 | Call | | 2,559.64530 | 2,422.154 | 17.49 | 0.9280 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 13.00 | Put | | 54.04530 | 61.354 | 17.49 | 0.0720 | 0.00 | 0 | 500 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 15.27 | Put | | 728.54960 | 794.259 | 20.19 | 0.4555 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 15.27 | Call | | 964.14960 | 885.059 | 20.19 | 0.5445 | 0.00 | 0 | 250 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.52 | Put | | 374.44250 | 414.388 | 18.81 | 0.3072 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.52 | Call | | 1,360.04250 | 1,255.188 | 18.81 | 0.6928 | 0.00 | 0 | 500 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 12.83 | Put | | 40.59020 | 46.168 | 17.38 | 0.0569 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 12.83 | Call | | 2,716.19020 | 2,576.968 | 17.38 | 0.9431 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.25 | Call | | 1,539.15610 | 1,427.109 | 18.52 | 0.7450 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.25 | Put | | 283.55610 | 316.309 | 18.52 | 0.2550 | 0.00 | 0 | 250 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.74 | Call | | 1,284.34520 | 1,190.271 | 19.08 | 0.6509 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.74 | Put | | 482.04520 | 533.071 | 19.08 | 0.3491 | 0.00 | 0 | 14,200 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Put | | 2,797.42340 | 2,908.761 | 24.76 | 0.7860 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Call | | 339.72340 | 305.961 | 24.76 | 0.2140 | 0.00 | 0 | 14,200 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.79 | Call | | 1,932.22310 | 1,810.683 | 17.98 | 0.8215 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.79 | Put | | 179.92310 | 203.483 | 17.98 | 0.1785 | 0.00 | 0 | 262,812 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.02 | Put | | 1,975.25670 | 2,075.867 | 23.28 | 0.6978 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.02 | Call | | 497.55670 | 453.067 | 23.28 | 0.3022 | 0.00 | 0 | 262,812 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.19 | Call | | 1,058.54750 | 977.174 | 19.93 | 0.5660 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.19 | Put | | 706.24750 | 769.974 | 19.93 | 0.4340 | 0.00 | 0 | 41,300 |

| 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 | 17.23 | Put | | 2,145.72670 | 2,248.224 | 23.60 | 0.7195 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.23 | Call | | 458.02670 | 415.424 | 23.60 | 0.2805 | 0.00 | 0 | 41,300 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.04 | Call | | 1,744.19470 | 1,628.156 | 18.24 | 0.7799 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.04 | Put | | 241.89470 | 270.956 | 18.24 | 0.2201 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.13 | Call | | 1,086.13310 | 1,003.165 | 19.82 | 0.5770 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.13 | Put | | 673.83310 | 735.965 | 19.82 | 0.4230 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 18.40 | Put | | 3,150.99280 | 3,266.005 | 25.37 | 0.8134 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 18.40 | Call | | 293.29280 | 263.205 | 25.37 | 0.1866 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.12 | Call | | 1,090.80580 | 1,007.565 | 19.80 | 0.5789 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.12 | Put | | 668.50580 | 730.365 | 19.80 | 0.4211 | 0.00 | 0 | 99,824 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.04 | Call | | 1,128.90340 | 1,043.504 | 19.65 | 0.5938 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.04 | Put | | 626.60340 | 686.304 | 19.65 | 0.4062 | 0.00 | 0 | 77,255 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.97 | Put | | 1,934.88770 | 2,035.406 | 23.20 | 0.6924 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.97 | Call | | 507.18770 | 462.607 | 23.20 | 0.3076 | 0.00 | 0 | 63,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.96 | Put | | 1,926.84310 | 2,027.345 | 23.19 | 0.6913 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.96 | Call | | 509.14310 | 464.545 | 23.19 | 0.3087 | 0.00 | 0 | 12,600 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | 996.98570 | 919.267 | 20.20 | 0.5408 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | 784.68570 | 852.067 | 20.20 | 0.4592 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | 1,005.54750 | 927.312 | 20.16 | 0.5444 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Put | | 773.24750 | 840.112 | 20.16 | 0.4556 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.05 | Call | | 2,553.75740 | 2,420.068 | 17.24 | 0.9196 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.05 | Put | | 61.45740 | 72.868 | 17.24 | 0.0804 | 0.00 | 0 | 1,155 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | 1,001.25470 | 923.278 | 20.18 | 0.5426 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | 778.95470 | 846.078 | 20.18 | 0.4574 | 0.00 | 0 | 262,812 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Call | | 3,498.35790 | 3,352.918 | 17.36 | 0.9787 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Put | | 16.05790 | 15.718 | 17.36 | 0.0213 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Call | | 5,215.55790 | 5,070.721 | 21.97 | 0.9956 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Put | | 3.25790 | 3.521 | 21.97 | 0.0044 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Call | | 1,736.91750 | 1,621.126 | 18.26 | 0.7782 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Put | | 244.61750 | 273.926 | 18.26 | 0.2218 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Call | | 3,756.48750 | 3,611.009 | 18.31 | 0.9819 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Put | | 14.18750 | 13.809 | 18.31 | 0.0181 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.76 | Call | | 2,818.84690 | 2,681.647 | 16.94 | 0.9463 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.76 | Put | | 36.54690 | 44.447 | 16.94 | 0.0537 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Put | | 114.33290 | 131.794 | 17.64 | 0.1284 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Call | | 2,206.63290 | 2,078.994 | 17.64 | 0.8716 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.50 | Call | | 4,054.61190 | 3,909.113 | 19.41 | 0.9850 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.50 | Put | | 12.31190 | 11.913 | 19.41 | 0.0150 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.20 | Put | | 711.72160 | 775.714 | 19.95 | 0.4358 | 0.00 | 0 | 2,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.20 | Call | | 1,054.02160 | 972.914 | 19.95 | 0.5642 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.74 | Call | | 3,816.08990 | 3,670.605 | 18.53 | 0.9826 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.74 | Put | | 13.78990 | 13.405 | 18.53 | 0.0174 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Put | | 380.95440 | 421.673 | 18.72 | 0.2997 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Call | | 1,443.25440 | 1,338.873 | 18.72 | 0.7003 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.30 | Put | | 319.24260 | 355.046 | 18.53 | 0.2664 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.30 | Call | | 1,561.54260 | 1,452.246 | 18.53 | 0.7336 | 0.00 | 0 | 1,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.75 | Call | | | 1,963.41690 | 1,841.119 | 17.94 | 0.8278 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.75 | Put | | | 171.11690 | 193.919 | 17.94 | 0.1722 | 0.00 | 0 | 17,981 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.96 | Put | | | 586.04750 | 643.563 | 19.49 | 0.3912 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.96 | Call | | | 1,168.34750 | 1,080.763 | 19.49 | 0.6088 | 0.00 | 0 | 17,981 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.86 | Call | | | 1,878.36570 | 1,758.193 | 18.05 | 0.8102 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.86 | Put | | | 196.06570 | 220.993 | 18.05 | 0.1898 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.46 | Call | | | 2,198.27340 | 2,070.802 | 17.65 | 0.8703 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.46 | Put | | | 115.97340 | 133.602 | 17.65 | 0.1297 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.45 | Put | | | 854.94260 | 925.153 | 20.42 | 0.4802 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.45 | Call | | | 947.24260 | 872.353 | 20.42 | 0.5198 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.17 | Put | | | 695.36420 | 758.558 | 19.89 | 0.4303 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.17 | Call | | | 1,067.66420 | 985.758 | 19.89 | 0.5697 | 0.00 | 0 | 720 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.54 | Put | | | 909.38760 | 981.448 | 20.58 | 0.4956 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.54 | Call | | | 911.68760 | 838.648 | 20.58 | 0.5044 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.47 | Call | | | 3,092.59230 | 2,952.646 | 16.65 | 0.9663 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.47 | Put | | | 20.29230 | 25.446 | 16.65 | 0.0337 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.00 | Call | | | 2,598.74230 | 2,464.393 | 17.18 | 0.9247 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.00 | Put | | | 56.44230 | 67.193 | 17.18 | 0.0753 | 0.00 | 0 | 14,028 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.51 | Call | | | 3,054.40580 | 2,914.794 | 16.69 | 0.9639 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.51 | Put | | | 22.10580 | 27.594 | 16.69 | 0.0361 | 0.00 | 0 | 720 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.90 | Call | | | 1,848.01410 | 1,728.726 | 18.09 | 0.8036 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.90 | Put | | | 205.71410 | 231.526 | 18.09 | 0.1964 | 0.00 | 0 | 720 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.28 | Call | | | 1,575.10200 | 1,465.267 | 18.51 | 0.7373 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.28 | Put | | | 312.80200 | 348.067 | 18.51 | 0.2627 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.08 | Put | | | 2,024.00490 | 2,124.719 | 23.37 | 0.7042 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.08 | Call | | | 486.30490 | 441.919 | 23.37 | 0.2958 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.44 | Call | | | 1,468.95490 | 1,363.470 | 18.68 | 0.7078 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.44 | Put | | | 366.65490 | 406.270 | 18.68 | 0.2922 | 0.00 | 0 | 7,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.09 | Put | | | 2,032.16480 | 2,132.890 | 23.38 | 0.7052 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.09 | Call | | | 484.46480 | 440.090 | 23.38 | 0.2948 | 0.00 | 0 | 106,824 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.90 | Call | | | 2,689.64620 | 2,554.045 | 17.08 | 0.9343 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.90 | Put | | | 47.34620 | 56.846 | 17.08 | 0.0657 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.00 | Call | | | 1,773.50870 | 1,656.476 | 18.20 | 0.7868 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.00 | Put | | | 231.20870 | 259.276 | 18.20 | 0.2132 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.50 | Put | | | 2,369.23990 | 2,475.133 | 24.01 | 0.7451 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.50 | Call | | | 411.53990 | 372.333 | 24.01 | 0.2549 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.53 | Call | | | 1,411.59650 | 1,308.609 | 18.78 | 0.6909 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.53 | Put | | | 399.29650 | 441.409 | 18.78 | 0.3091 | 0.00 | 0 | 108 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.46 | Put | | | 860.91530 | 931.336 | 20.44 | 0.4819 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.46 | Call | | | 943.21530 | 868.536 | 20.44 | 0.5181 | 0.00 | 0 | 108 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.60 | Put | | | 1,643.97040 | 1,738.668 | 22.52 | 0.6503 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.60 | Call | | | 586.27040 | 535.868 | 22.52 | 0.3497 | 0.00 | 0 | 50 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.82 | Call | | | 1,240.69590 | 1,149.233 | 19.23 | 0.6355 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.82 | Put | | | 518.39590 | 572.033 | 19.23 | 0.3645 | 0.00 | 0 | 4,145 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.89 | Put | | | 1,133.17740 | 1,213.293 | 21.21 | 0.5523 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.89 | Call | | | 785.47740 | 720.493 | 21.21 | 0.4477 | 0.00 | 0 | 4,145 |

| 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 | 12.92 | Call | | | 2,671.36910 | 2,536.012 | 17.10 | 0.9324 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.92 | Put | | | 49.06910 | 58.812 | 17.10 | 0.0676 | 0.00 | 0 | 139,342 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.35 | Call | | | 1,528.00820 | 1,420.061 | 18.58 | 0.7244 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.35 | Put | | | 335.70820 | 372.861 | 18.58 | 0.2756 | 0.00 | 0 | 139,342 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.66 | Put | | | 983.80600 | 1,058.686 | 20.80 | 0.5157 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.66 | Call | | | 866.10600 | 795.886 | 20.80 | 0.4843 | 0.00 | 0 | 139,342 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.12 | Call | | | 2,491.33140 | 2,358.602 | 17.31 | 0.9121 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.12 | Put | | | 69.03140 | 81.402 | 17.31 | 0.0879 | 0.00 | 0 | 138,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.56 | Call | | | 1,392.85360 | 1,290.707 | 18.81 | 0.6853 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.56 | Put | | | 410.55360 | 453.507 | 18.81 | 0.3147 | 0.00 | 0 | 138,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Put | | | 1,297.89530 | 1,383.103 | 21.64 | 0.5881 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Call | | | 710.19530 | 650.303 | 21.64 | 0.4119 | 0.00 | 0 | 138,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.25 | Call | | | 2,377.20790 | 2,246.379 | 17.44 | 0.8972 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.25 | Put | | | 84.90790 | 99.179 | 17.44 | 0.1028 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.50 | Call | | | 1,430.52770 | 1,326.703 | 18.74 | 0.6966 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.50 | Put | | | 388.22770 | 429.503 | 18.74 | 0.3034 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Put | | | 1,207.60000 | 1,290.097 | 21.41 | 0.5691 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Call | | | 749.90000 | 687.297 | 21.41 | 0.4309 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.83 | Call | | | 1,235.38630 | 1,144.204 | 19.25 | 0.6336 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.83 | Put | | | 523.08630 | 577.004 | 19.25 | 0.3664 | 0.00 | 0 | 10 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.81 | Put | | | 1,080.23810 | 1,158.573 | 21.07 | 0.5398 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.81 | Call | | | 812.53810 | 745.773 | 21.07 | 0.4602 | 0.00 | 0 | 10 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.36 | Call | | | 2,282.60770 | 2,153.493 | 17.55 | 0.8835 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.36 | Put | | | 100.30770 | 116.293 | 17.55 | 0.1165 | 0.00 | 0 | 134,750 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.84 | Call | | | 1,230.09890 | 1,139.192 | 19.27 | 0.6317 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.84 | Put | | | 527.79890 | 581.992 | 19.27 | 0.3683 | 0.00 | 0 | 134,750 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.38 | Put | | | 1,478.23780 | 1,568.890 | 22.11 | 0.6224 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.38 | Call | | | 640.53780 | 586.090 | 22.11 | 0.3776 | 0.00 | 0 | 134,750 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.70 | Call | | | 2,002.83000 | 1,879.600 | 17.89 | 0.8355 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.70 | Put | | | 160.53000 | 182.400 | 17.89 | 0.1645 | 0.00 | 0 | 2,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.10 | Put | | | 2,040.32970 | 2,141.074 | 23.40 | 0.7063 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.10 | Call | | | 482.62970 | 438.274 | 23.40 | 0.2937 | 0.00 | 0 | 2,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.68 | Call | | | 2,018.72460 | 1,895.126 | 17.87 | 0.8386 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.68 | Put | | | 156.42460 | 177.926 | 17.87 | 0.1614 | 0.00 | 0 | 14,200 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Put | | | 18.39430 | 18.011 | 16.66 | 0.0244 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Call | | | 3,368.99430 | 3,223.411 | 16.66 | 0.9756 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.67 | Put | | | 466.88930 | 514.144 | 18.93 | 0.3347 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.67 | Call | | | 1,361.58930 | 1,263.544 | 18.93 | 0.6653 | 0.00 | 0 | 500 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.25 | Call | | | 1,630.18610 | 1,520.066 | 18.46 | 0.7415 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.25 | Put | | | 315.48610 | 350.666 | 18.46 | 0.2585 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 15.43 | Put | | | 856.97950 | 926.855 | 20.35 | 0.4720 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 15.43 | Call | | | 991.67950 | 916.255 | 20.35 | 0.5280 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 13.00 | Put | | | 60.19420 | 71.733 | 17.08 | 0.0779 | 0.00 | 0 | 500 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 13.00 | Call | | | 2,624.89420 | 2,491.133 | 17.08 | 0.9221 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2019 | Foreign Exchange Option | 13.05 | Put | | | 66.62910 | 76.432 | 16.93 | 0.0820 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2019 | Foreign Exchange Option | 13.05 | Call | | | 2,589.42910 | 2,453.932 | 16.93 | 0.9180 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.61 | Put | | | 997.66630 | 1,070.999 | 20.47 | 0.4875 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.61 | Call | | | 1,017.46630 | 944.999 | 20.47 | 0.5125 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.49 | Put | | | 142.71160 | 163.005 | 17.27 | 0.1413 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.49 | Call | | | 2,282.51160 | 2,157.005 | 17.27 | 0.8587 | 0.00 | 0 | 2,500 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.84 | Put | | | 573.81590 | 629.404 | 19.09 | 0.3609 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.84 | Call | | | 1,363.61590 | 1,273.404 | 19.09 | 0.6391 | 0.00 | 0 | 500 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.25 | Call | | | 1,726.13150 | 1,617.375 | 18.37 | 0.7397 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.25 | Put | | | 346.33150 | 383.376 | 18.37 | 0.2603 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 12.92 | Put | | | 58.00620 | 67.286 | 16.31 | 0.0717 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 12.92 | Call | | | 2,767.80620 | 2,631.286 | 16.31 | 0.9283 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.00 | Call | | | 2,696.60600 | 2,561.341 | 16.44 | 0.9200 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.00 | Put | | | 66.80600 | 77.341 | 16.44 | 0.0800 | 0.00 | 0 | 3,000 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.25 | Call | | | 1,817.99250 | 1,708.627 | 18.30 | 0.7389 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.25 | Put | | | 375.09250 | 412.127 | 18.30 | 0.2611 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.79 | Put | | | 1,139.05270 | 1,214.083 | 20.61 | 0.5008 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.79 | Call | | | 1,041.95270 | 970.583 | 20.61 | 0.4992 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.14 | Put | | | 91.97590 | 106.437 | 16.32 | 0.0990 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.14 | Call | | | 2,644.87590 | 2,512.937 | 16.32 | 0.9010 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.00 | Call | | | 2,765.39640 | 2,630.806 | 16.05 | 0.9172 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.00 | Put | | | 72.49640 | 84.306 | 16.05 | 0.0828 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.01 | Put | | | 687.85310 | 747.739 | 19.29 | 0.3833 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.01 | Call | | | 1,370.75310 | 1,284.239 | 19.29 | 0.6167 | 0.00 | 0 | 500 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Option | 12.14 | Put | | | 27.43120 | 26.327 | 16.11 | 0.0303 | 0.00 | 0 | 0 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Option | 12.14 | Call | | | 3,586.43120 | 3,438.927 | 16.11 | 0.9697 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.42 | Put | | | 447.39940 | 488.725 | 18.46 | 0.2875 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.42 | Call | | | 1,748.89940 | 1,643.525 | 18.46 | 0.7125 | 0.00 | 0 | 30 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.88 | Call | | | 2,106.69490 | 1,993.747 | 17.78 | 0.7949 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.88 | Put | | | 265.19490 | 298.947 | 17.78 | 0.2051 | 0.00 | 0 | 6,250 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 1,780.66100 | 1,674.135 | 18.41 | 0.7203 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.62 | Call | | | 1,146.76270 | 1,072.303 | 20.30 | 0.5286 | 0.00 | 0 | 6,250 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.98 | Put | | | 296.41270 | 333.064 | 17.99 | 0.2206 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.98 | Call | | | 2,037.91270 | 1,927.864 | 17.99 | 0.7794 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.92 | Put | | | 1,233.72860 | 1,311.065 | 20.75 | 0.5126 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.92 | Call | | | 1,035.22860 | 965.865 | 20.75 | 0.4874 | 0.00 | 0 | 911 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 1,787.06760 | 1,680.313 | 18.40 | 0.7218 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.83 | Put | | | 250.36550 | 282.695 | 17.68 | 0.1974 | 0.00 | 0 | 25,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.55 | Put | | | 1,002.58970 | 1,074.211 | 20.19 | 0.4615 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.55 | Call | | | 1,174.08970 | 1,099.011 | 20.19 | 0.5385 | 0.00 | 0 | 25,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.24 | Call | | | 2,595.03600 | 2,465.640 | 16.47 | 0.8864 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.24 | Put | | | 113.53600 | 130.840 | 16.47 | 0.1136 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.62 | Put | | | 1,045.26270 | 1,117.503 | 20.30 | 0.4714 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.82 | Call | | | 1,511.05770 | 1,417.379 | 18.93 | 0.6497 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.98 | Call | | | 2,815.51770 | 2,680.895 | 15.94 | 0.9172 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.98 | Put | | | 74.01770 | 86.095 | 15.94 | 0.0828 | 0.00 | 0 | 911 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.13 | Put | | | 95.38900 | 110.362 | 16.24 | 0.1000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.13 | Call | | | 2,686.88900 | 2,555.162 | 16.24 | 0.9000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.83 | Call | | | 2,141.86550 | 2,027.495 | 17.68 | 0.8026 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.75 | Put | | | 48.17950 | 56.490 | 15.46 | 0.0596 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.80 | Put | | | 1,157.16990 | 1,232.119 | 20.57 | 0.4965 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.80 | Call | | | 1,078.66990 | 1,006.919 | 20.57 | 0.5035 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 10.69 | Call | | | 5,046.22590 | 4,900.695 | 20.84 | 0.9850 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 10.69 | Put | | | 14.72590 | 15.895 | 20.84 | 0.0150 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.82 | Put | | | 609.55770 | 662.579 | 18.93 | 0.3503 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.28 | Call | | | 3,471.55180 | 3,323.652 | 15.50 | 0.9666 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.28 | Put | | | 30.05180 | 28.852 | 15.50 | 0.0334 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.58 | Put | | | 508.81120 | 553.840 | 18.63 | 0.3124 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.58 | Call | | | 1,650.31120 | 1,548.640 | 18.63 | 0.6876 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.75 | Call | | | 3,019.67950 | 2,881.290 | 15.46 | 0.9404 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 429.16100 | 469.335 | 18.41 | 0.2797 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 1,774.27250 | 1,667.975 | 18.42 | 0.7187 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 432.77250 | 473.175 | 18.42 | 0.2813 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 425.56760 | 465.513 | 18.40 | 0.2782 | 0.00 | 0 | 0 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 17.22 | Put | | | 0.00000 | 2,276.790 | 22.71 | 0.6556 | 0.00 | 0 | 0 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 17.22 | Call | | | 0.00000 | 643.990 | 22.71 | 0.3444 | 12,879,796.00 | 20,000 | 20,000 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 0.00000 | 620.991 | 18.79 | 0.3337 | 12,419,814.00 | 20,000 | 20,000 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 0.00000 | 1,488.191 | 18.79 | 0.6663 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.17 | Put | | | 796.25090 | 860.519 | 19.49 | 0.4016 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.17 | Call | | | 1,377.35090 | 1,294.219 | 19.49 | 0.5984 | 0.00 | 0 | 500 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.25 | Call | | | 1,899.05450 | 1,790.160 | 18.27 | 0.7388 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.25 | Put | | | 397.95450 | 436.460 | 18.27 | 0.2612 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.96 | Put | | | 1,270.18210 | 1,348.090 | 20.76 | 0.5119 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.96 | Call | | | 1,061.28210 | 991.790 | 20.76 | 0.4881 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 13.00 | Put | | | 76.21310 | 89.041 | 15.70 | 0.0843 | 0.00 | 0 | 500 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 13.00 | Call | | | 2,827.31310 | 2,692.741 | 15.70 | 0.9157 | 0.00 | 0 | 0 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Option | 13.19 | Put | | | 106.04460 | 122.969 | 16.10 | 0.1071 | 0.00 | 0 | 0 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Option | 13.19 | Call | | | 2,673.44460 | 2,542.869 | 16.10 | 0.8929 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 13.45 | Call | | | 2,469.81680 | 2,345.744 | 16.68 | 0.8580 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 13.45 | Put | | | 158.21680 | 181.644 | 16.68 | 0.1420 | 0.00 | 0 | 39,250 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 16.44 | Put | | | 1,598.94480 | 1,685.271 | 21.44 | 0.5681 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 16.44 | Call | | | 920.54480 | 859.371 | 21.44 | 0.4319 | 0.00 | 0 | 39,250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.14 | Put | | | 1,410.10950 | 1,490.767 | 20.89 | 0.5207 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.14 | Call | | | 1,090.90950 | 1,022.767 | 20.89 | 0.4793 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 13.00 | Put | | | 80.64380 | 98.645 | 15.54 | 0.0879 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 13.00 | Call | | | 2,901.44380 | 2,770.645 | 15.54 | 0.9121 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 15.34 | Put | | | 915.46880 | 983.658 | 19.68 | 0.4175 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 15.34 | Call | | | 1,396.26880 | 1,315.658 | 19.68 | 0.5825 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.25 | Call | | | 1,994.32850 | 1,884.174 | 18.22 | 0.7394 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.25 | Put | | | 423.52850 | 462.174 | 18.22 | 0.2606 | 0.00 | 0 | 250 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Option | 13.24 | Put | | | 122.09110 | 145.069 | 16.09 | 0.1169 | 0.00 | 0 | 0 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Option | 13.24 | Call | | | 2,704.99110 | 2,579.169 | 16.09 | 0.8831 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 14.48 | Put | | | 517.30000 | 562.200 | 18.45 | 0.2927 | 0.00 | 0 | 3,950 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 14.48 | Call | | | 1,885.50000 | 1,781.100 | 18.45 | 0.7073 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 16.35 | Put | | | 1,558.89320 | 1,642.860 | 21.12 | 0.5397 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 16.35 | Call | | | 1,057.09320 | 991.760 | 21.12 | 0.4603 | 0.00 | 0 | 3,950 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.25 | Call | | | 2,074.20990 | 1,967.644 | 18.17 | 0.7403 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.25 | Put | | | 440.00990 | 483.544 | 18.17 | 0.2597 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.33 | Put | | | 1,554.80380 | 1,638.200 | 21.04 | 0.5305 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.33 | Call | | | 1,109.00380 | 1,042.300 | 21.04 | 0.4695 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 13.00 | Put | | | 83.11910 | 97.384 | 15.03 | 0.0858 | 0.00 | 0 | 500 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 13.00 | Call | | | 2,967.31910 | 2,831.484 | 15.03 | 0.9142 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 15.52 | Put | | | 1,039.79480 | 1,111.570 | 19.89 | 0.4334 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 15.52 | Call | | | 1,403.99480 | 1,325.670 | 19.89 | 0.5666 | 0.00 | 0 | 500 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Option | 13.29 | Put | | | 136.56910 | 157.412 | 15.76 | 0.1217 | 0.00 | 0 | 0 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Option | 13.29 | Call | | | 2,737.06910 | 2,607.712 | 15.76 | 0.8783 | 0.00 | 0 | 0 |
| \$ / R | On | 05/09/2019 | Foreign Exchange Option | 19.00 | Put | | | 3,666.53340 | 3,779.200 | 24.50 | 0.7430 | 0.00 | 0 | 0 |
| \$ / R | On | 05/09/2019 | Foreign Exchange Option | 19.00 | Call | | | 563.33340 | 525.700 | 24.50 | 0.2570 | 0.00 | 0 | 20,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.87 | Put | | | 1,265.49650 | 1,341.262 | 20.37 | 0.4716 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.87 | Call | | | 1,316.09650 | 1,240.562 | 20.37 | 0.5284 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.23 | Put | | | 2,213.64340 | 2,309.794 | 22.20 | 0.6123 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.23 | Call | | | 904.24340 | 849.094 | 22.20 | 0.3877 | 0.00 | 0 | 800 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Call | | | 5,192.63850 | 5,043.008 | 19.41 | 0.9803 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Put | | | 22.03850 | 23.708 | 19.41 | 0.0197 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 12.50 | Call | | | 3,466.43200 | 3,314.126 | 14.28 | 0.9545 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 12.50 | Put | | | 45.83200 | 44.826 | 14.28 | 0.0455 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.72 | Call | | | 1,841.40620 | 1,741.654 | 18.70 | 0.6774 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.72 | Put | | | 640.80620 | 692.354 | 18.70 | 0.3226 | 0.00 | 0 | 1,200 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.55 | Put | | | 1,068.76330 | 1,141.139 | 19.90 | 0.4325 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.55 | Call | | | 1,439.36330 | 1,360.439 | 19.90 | 0.5675 | 0.00 | 0 | 30,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.97 | Call | | | 2,290.24300 | 2,178.920 | 17.50 | 0.7813 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.97 | Put | | | 339.64300 | 379.620 | 17.50 | 0.2187 | 0.00 | 0 | 800 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.93 | Put | | | 2,765.29370 | 2,868.220 | 23.09 | 0.6690 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.93 | Call | | | 755.89370 | 707.520 | 23.09 | 0.3310 | 0.00 | 0 | 2,571 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.21 | Call | | | 2,144.75360 | 2,039.526 | 18.11 | 0.7463 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.21 | Put | | | 434.15360 | 480.226 | 18.11 | 0.2537 | 0.00 | 0 | 2,700 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.85 | Put | | | 2,700.64760 | 2,802.778 | 22.99 | 0.6630 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.85 | Call | | | 771.24760 | 722.078 | 22.99 | 0.3370 | 0.00 | 0 | 2,700 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.33 | Call | | | 2,074.44230 | 1,965.551 | 18.25 | 0.7302 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.33 | Put | | | 483.84230 | 526.251 | 18.25 | 0.2698 | 0.00 | 0 | 33,151 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.47 | Put | | | 3,212.03560 | 3,319.868 | 23.77 | 0.7061 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.47 | Call | | | 662.63560 | 619.168 | 23.77 | 0.2939 | 0.00 | 0 | 1,200 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.56 | Call | | | 1,435.29320 | 1,356.538 | 19.91 | 0.5663 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.56 | Put | | | 1,074.69320 | 1,147.238 | 19.91 | 0.4337 | 0.00 | 0 | 2,571 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 19.32 | Put | | | 3,952.09340 | 4,070.898 | 25.05 | 0.7519 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 19.32 | Call | | | 552.69340 | 520.198 | 25.05 | 0.2481 | 0.00 | 0 | 33,151 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.38 | Call | | | 1,510.73030 | 1,428.855 | 19.63 | 0.5891 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.38 | Put | | | 970.13030 | 1,039.555 | 19.63 | 0.4109 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.64 | Put | | | 2,533.02920 | 2,632.990 | 22.72 | 0.6467 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.64 | Call | | | 813.62920 | 762.290 | 22.72 | 0.3533 | 0.00 | 0 | 5,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.45 | Call | | | 2,649.01420 | 2,523.435 | 16.14 | 0.8557 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.45 | Put | | | 178.41420 | 204.135 | 16.14 | 0.1443 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.46 | Call | | | 2,641.54670 | 2,516.230 | 16.17 | 0.8543 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.46 | Put | | | 180.94670 | 206.930 | 16.17 | 0.1457 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.44 | Call | | | 2,656.50030 | 2,530.662 | 16.12 | 0.8571 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.44 | Put | | | 175.90030 | 201.362 | 16.12 | 0.1429 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.50 | Put | | | 1,689.19320 | 1,774.981 | 21.22 | 0.5360 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 13.00 | Put | | | 82.47130 | 112.365 | 15.22 | 0.0918 | 0.00 | 0 | 500 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 13.00 | Call | | | 3,035.17130 | 2,913.265 | 15.22 | 0.9082 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 15.68 | Put | | | 1,157.55580 | 1,232.206 | 20.12 | 0.4442 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 15.68 | Call | | | 1,430.25580 | 1,353.106 | 20.12 | 0.5558 | 0.00 | 0 | 500 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.25 | Call | | | 2,158.04830 | 2,056.715 | 18.18 | 0.7415 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.25 | Put | | | 455.34830 | 505.815 | 18.18 | 0.2585 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.50 | Call | | | 1,141.89320 | 1,075.881 | 21.22 | 0.4640 | 0.00 | 0 | 250 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Option | 13.33 | Put | | | 146.95610 | 186.354 | 16.04 | 0.1322 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Option | 13.33 | Call | | | 2,774.25610 | 2,661.754 | 16.04 | 0.8678 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.25 | Call | | | 2,248.78100 | 2,147.659 | 18.20 | 0.7430 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.25 | Put | | | 475.08100 | 526.759 | 18.20 | 0.2570 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 16.70 | Put | | | 1,847.71620 | 1,935.708 | 21.51 | 0.5429 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 16.70 | Call | | | 1,171.41620 | 1,106.608 | 21.51 | 0.4571 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.39 | Put | | | 187.14060 | 224.331 | 16.44 | 0.1450 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.39 | Call | | | 2,820.84060 | 2,705.231 | 16.44 | 0.8550 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.00 | Call | | | 3,129.58450 | 3,005.569 | 15.65 | 0.8999 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.00 | Put | | | 105.88450 | 134.669 | 15.65 | 0.1001 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 15.87 | Put | | | 1,298.35050 | 1,375.868 | 20.45 | 0.4565 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 15.87 | Call | | | 1,452.05050 | 1,376.768 | 20.45 | 0.5435 | 0.00 | 0 | 500 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.87 | Put | | | 1,983.14110 | 2,072.966 | 21.72 | 0.5471 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.87 | Call | | | 1,203.24110 | 1,139.366 | 21.72 | 0.4529 | 0.00 | 0 | 250 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 13.00 | Put | | | 130.69360 | 152.742 | 15.92 | 0.1058 | 0.00 | 0 | 500 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 13.00 | Call | | | 3,220.79360 | 3,089.142 | 15.92 | 0.8942 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.03 | Put | | | 1,418.51590 | 1,497.051 | 20.68 | 0.4648 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.03 | Call | | | 1,478.61590 | 1,403.451 | 20.68 | 0.5352 | 0.00 | 0 | 500 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.25 | Call | | | 2,332.19910 | 2,227.407 | 18.15 | 0.7452 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.25 | Put | | | 492.09910 | 541.007 | 18.15 | 0.2548 | 0.00 | 0 | 250 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Option | 13.44 | Put | | | 227.35380 | 258.533 | 16.70 | 0.1545 | 0.00 | 0 | 0 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Option | 13.44 | Call | | | 2,884.35380 | 2,761.633 | 16.70 | 0.8455 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Put | | | 4,559.99470 | 4,680.228 | 25.97 | 0.7355 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Call | | | 682.19470 | 648.228 | 25.97 | 0.2645 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.89 | Call | | | 4,292.82250 | 4,141.506 | 16.74 | 0.9523 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.89 | Put | | | 60.62250 | 63.506 | 16.74 | 0.0477 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.66 | Call | | | 2,756.39020 | 2,638.145 | 17.12 | 0.8188 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 17.38 | Call | | | 1,105.02290 | 1,046.861 | 22.35 | 0.4153 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Call | | | 1,600.41250 | 1,522.973 | 20.38 | 0.5626 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Put | | | 1,288.21250 | 1,364.973 | 20.38 | 0.4374 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.66 | Put | | | 294.19020 | 330.145 | 17.12 | 0.1812 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Call | | | 1,596.59930 | 1,519.309 | 20.40 | 0.5616 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|------------------|
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Put | | | 1,294.39930 | 1,371.309 | 20.40 | 0.4384 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Call | | | 1,604.23810 | 1,526.650 | 20.37 | 0.5637 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Put | | | 1,282.03810 | 1,358.650 | 20.37 | 0.4363 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 17.38 | Put | | | 2,362.82290 | 2,458.861 | 22.35 | 0.5847 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.25 | Call | | | 2,422.81010 | 2,317.631 | 18.15 | 0.7472 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.25 | Put | | | 509.41010 | 559.031 | 18.15 | 0.2528 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.05 | Put | | | 2,125.33010 | 2,216.910 | 21.92 | 0.5505 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.05 | Call | | | 1,238.73010 | 1,175.509 | 21.92 | 0.4495 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 13.00 | Put | | | 143.98490 | 170.607 | 16.13 | 0.1106 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 13.00 | Call | | | 3,307.38490 | 3,179.207 | 16.13 | 0.8894 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 16.21 | Put | | | 1,552.40440 | 1,631.921 | 20.91 | 0.4734 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 16.21 | Call | | | 1,505.80440 | 1,430.521 | 20.91 | 0.5266 | 0.00 | 0 | 500 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Option | 13.49 | Put | | | 256.03750 | 292.086 | 16.93 | 0.1628 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Option | 13.49 | Call | | | 2,934.03750 | 2,815.186 | 16.93 | 0.8372 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Option | 13.54 | Put | | | 290.96120 | 326.806 | 17.17 | 0.1707 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Option | 13.54 | Call | | | 2,985.46120 | 2,865.406 | 17.17 | 0.8293 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2020 | Foreign Exchange Option | 13.59 | Put | | | 322.58630 | 356.171 | 17.26 | 0.1765 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2020 | Foreign Exchange Option | 13.59 | Call | | | 3,038.08630 | 2,914.771 | 17.26 | 0.8235 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.61 | Call | | | 1,949.73990 | 1,865.862 | 20.13 | 0.6059 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.61 | Put | | | 1,222.13990 | 1,295.662 | 20.13 | 0.3941 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.62 | Call | | | 1,945.51870 | 1,861.777 | 20.14 | 0.6049 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.62 | Put | | | 1,227.91870 | 1,301.577 | 20.14 | 0.3951 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.63 | Call | | | 1,941.30180 | 1,857.704 | 20.16 | 0.6039 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.63 | Put | | | 1,233.70180 | 1,307.504 | 20.16 | 0.3961 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Option | 13.64 | Put | | | 353.09270 | 388.393 | 17.40 | 0.1824 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Option | 13.64 | Call | | | 3,089.59270 | 2,966.993 | 17.40 | 0.8176 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Option | 13.69 | Put | | | 381.37960 | 419.860 | 17.55 | 0.1880 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Option | 13.69 | Call | | | 3,129.77960 | 3,009.360 | 17.55 | 0.8120 | 0.00 | 0 | 0 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Option | 13.74 | Put | | | 412.94730 | 452.652 | 17.66 | 0.1928 | 0.00 | 0 | 0 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Option | 13.74 | Call | | | 3,189.14730 | 3,068.952 | 17.66 | 0.8072 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Call | | | 2,382.70250 | 2,293.341 | 19.49 | 0.6650 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Put | | | 1,013.50250 | 1,084.441 | 19.49 | 0.3350 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Call | | | 2,378.06920 | 2,288.926 | 19.51 | 0.6641 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Put | | | 1,018.86920 | 1,090.026 | 19.51 | 0.3359 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Call | | | 2,387.35670 | 2,297.769 | 19.47 | 0.6660 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Put | | | 1,008.15670 | 1,078.869 | 19.47 | 0.3340 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Put | | | 1,139.33170 | 1,216.055 | 19.77 | 0.3470 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Call | | | 2,413.83170 | 2,328.755 | 19.77 | 0.6530 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Call | | | 2,542.20780 | 2,456.175 | 19.70 | 0.6612 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Put | | | 1,147.70780 | 1,225.075 | 19.70 | 0.3388 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Call | | | 2,550.94090 | 2,464.489 | 19.67 | 0.6630 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Put | | | 1,136.44090 | 1,213.389 | 19.67 | 0.3370 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Call | | | 2,546.56820 | 2,460.330 | 19.69 | 0.6621 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Put | | | 1,142.06820 | 1,219.230 | 19.69 | 0.3379 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 25,593,059.01 | 40,240 | 7,819,679 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|-------|--------|------------|-----------|---------------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| Total \$ / R | | | | | | | | | | | | 1,917,584,153.61 | 165,307 | 8,967,003 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Future | | | | 15.02580 | | 15.16600 | | | 0.0000 | 30,051.60 | 2 | 172 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Future | | | | 15.20710 | | 15.35060 | | | 0.0000 | 0.00 | 0 | 316 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Future | | | | 15.39720 | | 15.54230 | | | 0.0000 | 0.00 | 0 | 10 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Future | | | | 15.57480 | | 15.72150 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 30,051.60 | 2 | 498 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.01 | Call | | | 115,782.77940 | 101,759.353 | 26.36 | 0.9888 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.01 | Put | | | 182.77940 | 179.353 | 26.36 | 0.0112 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.02 | Call | | | 114,791.33940 | 100,769.025 | 26.31 | 0.9883 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.02 | Put | | | 191.33940 | 189.025 | 26.31 | 0.0117 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.00 | Call | | | 116,774.58310 | 102,750.154 | 26.41 | 0.9894 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.00 | Put | | | 174.58310 | 170.154 | 26.41 | 0.0106 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.67 | Put | | | 85,946.20730 | 93,730.262 | 21.92 | 0.5854 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.67 | Call | | | 54,006.20730 | 47,440.262 | 21.92 | 0.4146 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.20 | Call | | | 72,207.59490 | 63,919.461 | 20.77 | 0.5227 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.20 | Put | | | 57,147.59490 | 63,209.461 | 20.77 | 0.4773 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.21 | Call | | | 71,758.60130 | 63,514.466 | 20.80 | 0.5202 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.21 | Put | | | 57,698.60130 | 63,804.466 | 20.80 | 0.4798 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.19 | Call | | | 72,659.19110 | 64,334.952 | 20.75 | 0.5252 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.19 | Put | | | 56,599.19110 | 62,624.952 | 20.75 | 0.4748 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.02 | Put | | | 23,651.19200 | 26,511.189 | 18.22 | 0.2167 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.03 | Call | | | 175,149.17790 | 163,524.006 | 18.23 | 0.7816 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.03 | Put | | | 23,919.17790 | 26,804.005 | 18.23 | 0.2184 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.04 | Call | | | 174,419.46650 | 162,819.224 | 18.25 | 0.7799 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.04 | Put | | | 24,189.46650 | 27,099.224 | 18.25 | 0.2201 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.02 | Call | | | 175,881.19200 | 164,231.189 | 18.22 | 0.7833 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 178,066.09850 | 167,418.010 | 18.41 | 0.7203 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 42,916.09850 | 46,938.010 | 18.41 | 0.2797 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 177,427.24550 | 166,802.524 | 18.42 | 0.7187 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 43,277.24550 | 47,322.524 | 18.42 | 0.2813 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 178,706.76240 | 168,035.787 | 18.40 | 0.7218 | 0.00 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 42,556.76240 | 46,555.787 | 18.40 | 0.2782 | 0.00 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 30,051.60 | 2 | 498 |
| £ / R | On 17/09/2018 | Foreign Exchange Future | | | | 19.56760 | | 19.71540 | | | 0.0000 | 0.00 | 0 | 30,205 |
| £ / R | On 28/09/2018 | Foreign Exchange Future | | | | 19.60580 | | 19.75370 | | | 0.0000 | 0.00 | 0 | 14 |
| £ / R | On 15/10/2018 | Foreign Exchange Future | | | | 19.66710 | | 19.81560 | | | 0.0000 | 0.00 | 0 | 48 |
| £ / R | On 14/12/2018 | Foreign Exchange Future | | | | 19.88010 | | 20.03270 | | | 0.0000 | 8,011,680.30 | 403 | 473,341 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | | | | 20.22880 | | 20.38400 | | | 0.0000 | 0.00 | 0 | 4,932 |
| £ / R | On 14/06/2019 | Foreign Exchange Future | | | | 20.55490 | | 20.71290 | | | 0.0000 | 0.00 | 0 | 5,856 |
| £ / R | On 16/09/2019 | Foreign Exchange Future | | | | 20.91550 | | 21.07940 | | | 0.0000 | 0.00 | 0 | 10,026 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|----------------|
| Total £ / R Future | | | | | | | | | | | | 8,011,680.30 | 403 | 524,422 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Call | | | 1,468.75220 | 1,320.434 | 26.95 | 0.9870 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Put | | | 3.35220 | 2.834 | 26.95 | 0.0130 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Call | | | 1,458.86170 | 1,310.552 | 26.92 | 0.9865 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Put | | | 3.46170 | 2.952 | 26.92 | 0.0135 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Call | | | 1,478.64610 | 1,330.320 | 26.99 | 0.9875 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Put | | | 3.24610 | 2.720 | 26.99 | 0.0125 | 0.00 | 0 | 0 |
| £ / R | On | 28/09/2018 | Foreign Exchange Option | 17.65 | Call | | | 2,112.41520 | 1,965.010 | 25.52 | 0.9769 | 0.00 | 0 | 0 |
| £ / R | On | 28/09/2018 | Foreign Exchange Option | 17.65 | Put | | | 8.71520 | 9.210 | 25.52 | 0.0231 | 0.00 | 0 | 0 |
| £ / R | On | 28/09/2018 | Foreign Exchange Option | 17.66 | Call | | | 2,102.59750 | 1,955.084 | 25.43 | 0.9767 | 0.00 | 0 | 0 |
| £ / R | On | 28/09/2018 | Foreign Exchange Option | 17.66 | Put | | | 8.89750 | 9.284 | 25.43 | 0.0233 | 0.00 | 0 | 0 |
| £ / R | On | 28/09/2018 | Foreign Exchange Option | 17.64 | Call | | | 2,122.23650 | 1,974.816 | 25.55 | 0.9774 | 0.00 | 0 | 0 |
| £ / R | On | 28/09/2018 | Foreign Exchange Option | 17.64 | Put | | | 8.53650 | 9.016 | 25.55 | 0.0226 | 0.00 | 0 | 0 |
| £ / R | On | 15/10/2018 | Foreign Exchange Option | 19.08 | Put | | | 175.16370 | 204.134 | 18.78 | 0.2860 | 0.00 | 0 | 0 |
| £ / R | On | 15/10/2018 | Foreign Exchange Option | 19.08 | Call | | | 910.76370 | 791.234 | 18.78 | 0.7140 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.12 | Call | | | 2,048.92590 | 1,908.619 | 18.45 | 0.8513 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.12 | Put | | | 136.22590 | 148.519 | 18.45 | 0.1487 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.13 | Call | | | 2,040.53140 | 1,900.368 | 18.45 | 0.8499 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.13 | Put | | | 137.83140 | 150.268 | 18.45 | 0.1501 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.11 | Call | | | 2,057.33250 | 1,916.885 | 18.45 | 0.8526 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.11 | Put | | | 134.63250 | 146.785 | 18.45 | 0.1474 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Call | | | 2,610.74030 | 2,475.895 | 18.09 | 0.8331 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Put | | | 226.74030 | 247.095 | 18.09 | 0.1669 | 0.00 | 0 | 500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 21.44 | Put | | | 1,811.13730 | 1,904.721 | 20.25 | 0.6288 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 21.44 | Call | | | 755.13730 | 693.521 | 20.25 | 0.3712 | 0.00 | 0 | 500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Call | | | 2,375.86840 | 2,243.784 | 18.14 | 0.7987 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Put | | | 291.86840 | 314.984 | 18.14 | 0.2013 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Call | | | 2,368.24140 | 2,236.257 | 18.14 | 0.7975 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Put | | | 294.24140 | 317.457 | 18.14 | 0.2025 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Call | | | 2,383.50880 | 2,251.328 | 18.13 | 0.7999 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Put | | | 289.50880 | 312.528 | 18.13 | 0.2001 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Call | | | 2,574.49530 | 2,448.162 | 18.58 | 0.7550 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Put | | | 491.59530 | 523.262 | 18.58 | 0.2450 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Call | | | 2,567.26560 | 2,441.287 | 18.59 | 0.7539 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Put | | | 494.36560 | 526.387 | 18.59 | 0.2461 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Call | | | 2,581.73050 | 2,455.049 | 18.58 | 0.7560 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Put | | | 488.83050 | 520.149 | 18.58 | 0.2440 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.83 | Call | | | 2,896.25330 | 2,765.720 | 18.83 | 0.7420 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.83 | Put | | | 646.85330 | 680.220 | 18.83 | 0.2580 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.81 | Call | | | 2,910.34050 | 2,778.852 | 18.83 | 0.7438 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.81 | Put | | | 640.94050 | 673.352 | 18.83 | 0.2562 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.82 | Call | | | 2,903.29560 | 2,772.280 | 18.83 | 0.7429 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.82 | Put | | | 643.89560 | 676.780 | 18.83 | 0.2571 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 1,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|----------------|
| Total £ / R | | | | | | | | | | | | 8,011,680.30 | 403 | 525,422 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.13505 | | 0.13607 | | | 0.0000 | 0.00 | 0 | 115 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Future | | | 0.13755 | | 0.13861 | | | 0.0000 | 0.00 | 0 | 6,905 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Future | | | 0.14040 | | 0.14148 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.14309 | | 0.14419 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 7,020 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Call | | | 620.10560 | 517.501 | 22.98 | 0.9236 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Put | | | 13.00560 | 12.601 | 22.98 | 0.0764 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Call | | | 61.74010 | 33.899 | 28.81 | 0.1467 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Put | | | 454.64010 | 528.999 | 28.81 | 0.8533 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Call | | | 1,607.93060 | 1,505.969 | 39.83 | 0.9947 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Put | | | 0.83060 | 1.069 | 39.83 | 0.0053 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.12 | Call | | | 1,882.85810 | 1,791.369 | 18.33 | 0.9359 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.12 | Put | | | 21.75810 | 36.869 | 18.33 | 0.0641 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.13 | Call | | | 1,106.40650 | 1,044.122 | 21.99 | 0.7135 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.13 | Put | | | 245.30650 | 289.622 | 21.99 | 0.2865 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.11 | Call | | | 2,877.03450 | 2,769.830 | 23.14 | 0.9757 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.11 | Put | | | 15.93450 | 15.330 | 23.14 | 0.0243 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.12 | Call | | | 2,364.30150 | 2,269.788 | 24.48 | 0.8373 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.12 | Put | | | 216.30150 | 229.588 | 24.48 | 0.1627 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.13 | Call | | | 1,635.71800 | 1,558.606 | 24.63 | 0.7001 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.13 | Put | | | 487.71800 | 518.406 | 24.63 | 0.2999 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.11 | Call | | | 3,223.51910 | 3,119.199 | 24.34 | 0.9316 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.11 | Put | | | 75.51910 | 78.999 | 24.34 | 0.0684 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Call | | | 1,809.80260 | 1,748.227 | 20.22 | 0.7372 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Put | | | 390.40260 | 438.727 | 20.22 | 0.2628 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Call | | | 1,313.97180 | 1,269.498 | 22.64 | 0.5830 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Put | | | 894.57180 | 959.998 | 22.64 | 0.4170 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Call | | | 2,523.77600 | 2,436.374 | 17.74 | 0.8888 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Put | | | 104.37600 | 126.874 | 17.74 | 0.1112 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 7,020 |
| € / R | On | 17/09/2018 | Foreign Exchange Future | | | 17.46850 | | 17.57720 | | | 0.0000 | 4,664,089.50 | 267 | 92,028 |
| € / R | On | 25/09/2018 | Foreign Exchange Future | | | 17.49800 | | 17.60660 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 15/10/2018 | Foreign Exchange Future | | | 17.57370 | | 17.68280 | | | 0.0000 | 0.00 | 0 | 34 |
| € / R | On | 14/12/2018 | Foreign Exchange Future | | | 17.79950 | | 17.91240 | | | 0.0000 | 177,995.00 | 10 | 41,503 |
| € / R | On | 18/03/2019 | Foreign Exchange Future | | | 18.17560 | | 18.28950 | | | 0.0000 | 0.00 | 0 | 5,496 |
| € / R | On | 14/06/2019 | Foreign Exchange Future | | | 18.53110 | | 18.64710 | | | 0.0000 | 0.00 | 0 | 5,256 |
| € / R | On | 14/08/2019 | Foreign Exchange Future | | | 18.78820 | | 18.90660 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Future | | | 18.92660 | | 19.04620 | | | 0.0000 | 0.00 | 0 | 6,161 |
| Total € / R Future | | | | | | | | | | | | 4,842,084.50 | 277 | 150,478 |

| 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 | 16.00 | Put | | | 0.70950 | 0.447 | 27.09 | 0.0027 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Put | | | 11.50730 | 13.133 | 23.31 | 0.0628 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Call | | | 828.70730 | 721.633 | 23.31 | 0.9372 | 0.00 | 0 | 29,734 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 19.56 | Call | | | 1.76890 | 1.031 | 36.64 | 0.0045 | 0.00 | 0 | 86,824 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Call | | | 510.30890 | 404.869 | 20.84 | 0.8057 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Put | | | 43.10890 | 46.369 | 20.84 | 0.1943 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Call | | | 3,327.23470 | 3,218.500 | 25.05 | 1.0000 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Put | | | 0.03470 | 0.000 | 25.05 | 0.0000 | 0.00 | 0 | 57,090 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Call | | | 1,577.90950 | 1,468.947 | 27.09 | 0.9973 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Put | | | 44.63610 | 48.010 | 20.77 | 0.2002 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Call | | | 518.82690 | 413.281 | 20.91 | 0.8115 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Put | | | 41.62690 | 44.781 | 20.91 | 0.1885 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 15.85 | Call | | | 1,727.61210 | 1,618.712 | 27.76 | 0.9987 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 15.85 | Put | | | 0.41210 | 0.212 | 27.76 | 0.0013 | 0.00 | 0 | 86,824 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 19.56 | Put | | | 1,984.56890 | 2,092.531 | 36.64 | 0.9955 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Put | | | 4,053.06210 | 4,161.765 | 57.49 | 0.9992 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Call | | | 0.26210 | 0.264 | 57.49 | 0.0008 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Call | | | 4,077.22580 | 3,968.500 | 24.35 | 1.0000 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Put | | | 0.02580 | 0.000 | 24.35 | 0.0000 | 0.00 | 0 | 29,734 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Call | | | 501.83610 | 396.510 | 20.77 | 0.7998 | 0.00 | 0 | 0 |
| € / R | On | 25/09/2018 | Foreign Exchange Option | 16.09 | Put | | | 6.08040 | 4.977 | 21.61 | 0.0189 | 0.00 | 0 | 0 |
| € / R | On | 25/09/2018 | Foreign Exchange Option | 16.09 | Call | | | 1,522.68040 | 1,412.977 | 21.61 | 0.9811 | 0.00 | 0 | 0 |
| € / R | On | 15/10/2018 | Foreign Exchange Option | 17.68 | Put | | | 429.96890 | 472.008 | 19.71 | 0.5287 | 0.00 | 0 | 0 |
| € / R | On | 15/10/2018 | Foreign Exchange Option | 17.68 | Call | | | 432.76890 | 365.708 | 19.71 | 0.4713 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Put | | | 712.35550 | 758.526 | 19.68 | 0.5028 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Call | | | 733.15800 | 665.697 | 19.64 | 0.5016 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Put | | | 700.75800 | 746.197 | 19.64 | 0.4984 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Call | | | 728.94550 | 661.850 | 19.66 | 0.4994 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Put | | | 706.54550 | 752.350 | 19.66 | 0.5006 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Call | | | 724.75550 | 658.026 | 19.68 | 0.4972 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Call | | | 2,323.01610 | 2,218.178 | 16.76 | 0.8543 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Put | | | 163.51610 | 172.578 | 16.76 | 0.1457 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Put | | | 142.48690 | 150.784 | 16.76 | 0.1307 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Call | | | 2,431.98690 | 2,326.384 | 16.76 | 0.8693 | 0.00 | 0 | 650 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Call | | | 2,314.72540 | 2,209.949 | 16.76 | 0.8531 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Put | | | 165.22540 | 174.349 | 16.76 | 0.1469 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Call | | | 2,306.44500 | 2,201.730 | 16.76 | 0.8519 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Put | | | 166.94500 | 176.130 | 16.76 | 0.1481 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Call | | | 2,162.52210 | 2,068.796 | 16.87 | 0.7625 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Put | | | 385.42210 | 407.696 | 16.87 | 0.2375 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Call | | | 2,155.66040 | 2,062.092 | 16.88 | 0.7612 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Put | | | 388.56040 | 410.992 | 16.88 | 0.2388 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Call | | | 2,169.39490 | 2,075.511 | 16.87 | 0.7639 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Put | | | 382.29490 | 404.411 | 16.87 | 0.2361 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.03 | Put | | | 225.76770 | 235.853 | 16.72 | 0.1423 | 0.00 | 0 | 31,200 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.03 | Call | | | 3,102.36770 | 2,994.053 | 16.72 | 0.8577 | 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 | 14/08/2019 | Foreign Exchange Option | 19.65 | Put | | | 1,868.77020 | 1,934.530 | 19.93 | 0.5553 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 19.65 | Call | | | 1,125.37020 | 1,072.730 | 19.93 | 0.4447 | 0.00 | 0 | 62,400 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.24 | Call | | | 2,930.87390 | 2,824.623 | 16.72 | 0.8386 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.24 | Put | | | 264.27390 | 276.423 | 16.72 | 0.1614 | 0.00 | 0 | 30,200 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 17.01 | Call | | | 2,343.61070 | 2,251.970 | 16.83 | 0.7569 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 17.01 | Put | | | 447.01070 | 473.771 | 16.83 | 0.2431 | 0.00 | 0 | 31,200 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.78 | Put | | | 750.22430 | 790.014 | 17.45 | 0.3286 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.79 | Call | | | 2,010.86080 | 1,931.210 | 17.46 | 0.6702 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.79 | Put | | | 754.66080 | 794.610 | 17.46 | 0.3298 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.77 | Call | | | 2,022.00190 | 1,942.026 | 17.44 | 0.6727 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.77 | Put | | | 745.80190 | 785.426 | 17.44 | 0.3273 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.78 | Call | | | 2,016.42430 | 1,936.614 | 17.45 | 0.6714 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 445,856 |
| Total € / R | | | | | | | | | | | | 4,842,084.50 | 277 | 596,334 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 10.72990 | | 10.75860 | | | 0.0000 | 0.00 | 0 | 12,144 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 10.86460 | | 10.89520 | | | 0.0000 | 0.00 | 0 | 11,469 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 11.01350 | | 11.04480 | | | 0.0000 | 0.00 | 0 | 520 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 11.15800 | | 11.18930 | | | 0.0000 | 0.00 | 0 | 4,929 |
| Total AU\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 29,062 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Put | | | 389.98890 | 411.028 | 22.58 | 0.9150 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Call | | | 20.22070 | 11.917 | 22.23 | 0.0926 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Put | | | 371.62070 | 392.017 | 22.23 | 0.9074 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Call | | | 19.38570 | 11.410 | 22.40 | 0.0887 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Put | | | 380.78570 | 401.510 | 22.40 | 0.9113 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Call | | | 18.58890 | 10.928 | 22.58 | 0.0850 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Call | | | 185.85170 | 170.300 | 18.19 | 0.2865 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Put | | | 780.65170 | 795.700 | 18.19 | 0.7135 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Call | | | 190.20610 | 174.420 | 18.14 | 0.2923 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Put | | | 765.00610 | 779.820 | 18.14 | 0.7077 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Call | | | 188.01490 | 172.347 | 18.16 | 0.2894 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Put | | | 772.81490 | 787.747 | 18.16 | 0.7106 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.36 | Call | | | 890.03890 | 861.743 | 15.20 | 0.7312 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.36 | Put | | | 205.23890 | 208.243 | 15.20 | 0.2688 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.37 | Call | | | 883.04860 | 854.809 | 15.20 | 0.7283 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.37 | Put | | | 208.24860 | 211.309 | 15.20 | 0.2717 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Call | | | 897.05960 | 868.710 | 15.20 | 0.7341 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Put | | | 202.25960 | 205.210 | 15.20 | 0.2659 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Call | | | 710.16340 | 688.060 | 15.94 | 0.5658 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Put | | | 530.86340 | 540.060 | 15.94 | 0.4342 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Call | | | 705.54570 | 683.499 | 15.95 | 0.5632 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Put | | | 536.24570 | 545.499 | 15.95 | 0.4368 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Call | | | 714.80460 | 692.649 | 15.92 | 0.5684 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Put | | | 525.50460 | 534.649 | 15.92 | 0.4316 | 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 AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 0.00 | 0 | 29,062 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Future | | | 11.70830 | | 11.70050 | | | 0.0000 | 0.00 | 0 | 600 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Future | | | 11.87370 | | 11.86640 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 600 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.48 | Call | | | 2,228.91190 | 2,235.961 | 20.25 | 0.9828 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.48 | Put | | | 8.41190 | 7.661 | 20.25 | 0.0172 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.49 | Call | | | 2,219.03700 | 2,226.065 | 20.21 | 0.9826 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.49 | Put | | | 8.53700 | 7.765 | 20.21 | 0.0174 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.47 | Call | | | 2,238.78830 | 2,245.859 | 20.30 | 0.9831 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.47 | Put | | | 8.28830 | 7.559 | 20.30 | 0.0169 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.73 | Call | | | 1,260.96170 | 1,261.776 | 15.28 | 0.8366 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.73 | Put | | | 124.56170 | 118.076 | 15.28 | 0.1634 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.74 | Call | | | 1,253.04270 | 1,253.803 | 15.29 | 0.8345 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.74 | Put | | | 126.64270 | 120.103 | 15.29 | 0.1655 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.72 | Call | | | 1,268.90540 | 1,269.774 | 15.28 | 0.8388 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.72 | Put | | | 122.50540 | 116.074 | 15.28 | 0.1612 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 600 |
| CF CANDCO | On | 15/10/2018 | Foreign Exchange Future | | | 667.42650 | | 662.95750 | | | 0.0000 | 0.00 | 0 | 25,000 |
| Total CF CANDCO CC01 Future | | | | | | | | | | | | 0.00 | 0 | 25,000 |
| Total CF CANDCO CC01 | | | | | | | | | | | | 0.00 | 0 | 25,000 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Future | | | 15.47910 | | 15.57420 | | | 0.0000 | 0.00 | 0 | 1,775 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Future | | | 15.78750 | | 15.88640 | | | 0.0000 | 0.00 | 0 | 755 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Future | | | 16.14010 | | 16.23790 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Future | | | 16.47100 | | 16.57060 | | | 0.0000 | 0.00 | 0 | 150 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 2,680 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Put | | | 29.31940 | 32.861 | 24.08 | 0.1448 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Call | | | 564.56680 | 473.209 | 24.01 | 0.8504 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Put | | | 30.36680 | 34.109 | 24.01 | 0.1496 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Call | | | 555.64810 | 464.501 | 23.94 | 0.8455 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Put | | | 31.44810 | 35.401 | 23.94 | 0.1545 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Call | | | 573.51940 | 481.961 | 24.08 | 0.8552 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.21 | Call | | | 2,713.64860 | 2,614.812 | 22.07 | 0.9511 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.21 | Put | | | 37.24860 | 37.312 | 22.07 | 0.0489 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Call | | | 2,703.99510 | 2,605.174 | 22.03 | 0.9507 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Put | | | 37.59510 | 37.674 | 22.03 | 0.0493 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 2,723.30460 | 2,624.454 | 22.10 | 0.9516 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 36.90460 | 36.954 | 22.10 | 0.0484 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Call | | | 1,979.46620 | 1,894.370 | 18.49 | 0.8123 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Put | | | 221.56620 | 234.270 | 18.49 | 0.1877 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.46 | Call | | | 1,995.45240 | 1,910.153 | 18.49 | 0.8150 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.46 | Put | | | 217.55240 | 230.053 | 18.49 | 0.1850 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.47 | Call | | | 1,987.45380 | 1,902.254 | 18.49 | 0.8137 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.47 | Put | | | 219.55380 | 232.154 | 18.49 | 0.1863 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 2,170.04930 | 2,090.934 | 18.10 | 0.7864 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 319.44930 | 339.934 | 18.10 | 0.2136 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Call | | | 2,162.88130 | 2,083.901 | 18.11 | 0.7850 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Put | | | 322.28130 | 342.901 | 18.11 | 0.2150 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Call | | | 2,155.73370 | 2,076.884 | 18.12 | 0.7837 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Put | | | 325.13370 | 345.884 | 18.12 | 0.2163 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 2,680 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.18710 | | 2.20250 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Future | | | 2.20410 | | 2.21910 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.22480 | | 2.23980 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.24470 | | 2.25980 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Put | | | 62.79870 | 75.545 | 20.86 | 0.2379 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Call | | | 762.91120 | 615.259 | 22.05 | 0.8503 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Put | | | 37.91120 | 44.259 | 22.05 | 0.1497 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Call | | | 673.89340 | 528.955 | 21.46 | 0.8104 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Put | | | 48.89340 | 57.955 | 21.46 | 0.1896 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Call | | | 587.79870 | 446.545 | 20.86 | 0.7621 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.90 | Put | | | 53.55650 | 55.638 | 19.33 | 0.0582 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.91 | Call | | | 3,148.89090 | 3,001.291 | 19.13 | 0.9372 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.91 | Put | | | 57.89090 | 60.291 | 19.13 | 0.0628 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.92 | Call | | | 3,053.57100 | 2,906.327 | 18.93 | 0.9321 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.92 | Put | | | 62.57100 | 65.327 | 18.93 | 0.0679 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.90 | Call | | | 3,244.55650 | 3,096.638 | 19.33 | 0.9418 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.09 | Call | | | 1,966.02570 | 1,844.581 | 16.80 | 0.7190 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.09 | Put | | | 468.02570 | 496.581 | 16.80 | 0.2810 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.10 | Call | | | 1,898.58260 | 1,776.764 | 16.78 | 0.7056 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.10 | Put | | | 500.58260 | 528.764 | 16.78 | 0.2944 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.08 | Call | | | 2,034.91190 | 1,913.832 | 16.81 | 0.7322 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.08 | Put | | | 436.91190 | 465.832 | 16.81 | 0.2678 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Call | | | 3,207.54850 | 3,075.110 | 17.17 | 0.8291 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Put | | | 309.54850 | 328.110 | 17.17 | 0.1709 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Call | | | 3,125.66560 | 2,994.332 | 17.12 | 0.8209 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Put | | | 327.66560 | 347.332 | 17.12 | 0.1791 | 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 | 14/06/2019 | Foreign Exchange Option | 1.99 | Call | | | 3,044.60180 | 2,914.415 | 17.07 | 0.8124 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Put | | | 346.60180 | 367.415 | 17.07 | 0.1876 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| CURRENCO | On | 06/11/2018 | Foreign Exchange Future | | | 813.99820 | | 823.88390 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CURRENCY CANDO CX05 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CURRENCY CANDO CX05 | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.35450 | | 2.36830 | | | 0.0000 | 0.00 | 0 | 245 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Future | | | 2.40250 | | 2.41680 | | | 0.0000 | 0.00 | 0 | 240 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.45390 | | 2.46840 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.50300 | | 2.51790 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 485 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Put | | | 258.08850 | 310.121 | 20.32 | 0.6041 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Call | | | 332.58880 | 220.512 | 17.95 | 0.5404 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Put | | | 149.58880 | 175.512 | 17.95 | 0.4596 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Call | | | 283.30160 | 184.285 | 19.14 | 0.4630 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Put | | | 200.30160 | 239.285 | 19.14 | 0.5370 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Call | | | 241.08850 | 155.121 | 20.32 | 0.3959 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.09 | Call | | | 3,323.21270 | 3,183.575 | 18.24 | 0.9406 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.09 | Put | | | 55.21270 | 58.575 | 18.24 | 0.0594 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.10 | Call | | | 3,225.80460 | 3,086.803 | 17.96 | 0.9369 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.10 | Put | | | 57.80460 | 61.803 | 17.96 | 0.0631 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.08 | Call | | | 3,420.76790 | 3,280.546 | 18.52 | 0.9440 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.08 | Put | | | 52.76790 | 55.546 | 18.52 | 0.0560 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.26 | Call | | | 2,479.84450 | 2,358.578 | 16.89 | 0.7708 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.26 | Put | | | 395.84450 | 419.578 | 16.89 | 0.2292 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.24 | Call | | | 2,628.81930 | 2,504.265 | 16.82 | 0.7932 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.24 | Put | | | 344.81930 | 365.266 | 16.82 | 0.2068 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.25 | Call | | | 2,553.72060 | 2,430.780 | 16.86 | 0.7821 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.25 | Put | | | 369.72060 | 391.779 | 16.86 | 0.2179 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Put | | | 246.46610 | 250.804 | 16.97 | 0.1277 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Call | | | 3,940.98490 | 3,797.449 | 16.97 | 0.8655 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Put | | | 261.98490 | 267.449 | 16.97 | 0.1345 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Call | | | 3,857.23470 | 3,714.901 | 16.98 | 0.8585 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Put | | | 278.23470 | 284.901 | 16.98 | 0.1415 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Call | | | 4,025.46610 | 3,880.804 | 16.97 | 0.8723 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 485 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.91450 | | 1.93230 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| HK\$/R | On | 14/12/2018 | Foreign Exchange Future | | | 1.94050 | | 1.95880 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Future | | | 1.96730 | | 1.98580 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.99200 | | 2.01070 | | | 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 | | | 841.36220 | 672.112 | 23.67 | 0.8945 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Put | | | 18.36220 | 27.112 | 23.67 | 0.1055 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Call | | | 749.87710 | 580.835 | 22.81 | 0.8633 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Put | | | 26.87710 | 35.835 | 22.81 | 0.1367 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Call | | | 937.47210 | 765.561 | 24.54 | 0.9187 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Put | | | 14.47210 | 20.561 | 24.54 | 0.0813 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.57 | Call | | | 3,906.97180 | 3,723.942 | 21.63 | 0.9770 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.57 | Put | | | 18.97180 | 18.942 | 21.63 | 0.0230 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.58 | Call | | | 3,808.97680 | 3,626.146 | 21.47 | 0.9745 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.58 | Put | | | 20.97680 | 21.146 | 21.47 | 0.0255 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.56 | Call | | | 4,005.14830 | 3,821.953 | 21.80 | 0.9793 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.56 | Put | | | 17.14830 | 16.953 | 21.80 | 0.0207 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.79 | Call | | | 2,271.60280 | 2,123.589 | 18.59 | 0.7812 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.79 | Put | | | 313.60280 | 350.589 | 18.59 | 0.2188 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.80 | Call | | | 2,196.20340 | 2,052.274 | 18.64 | 0.7682 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.80 | Put | | | 338.20340 | 379.274 | 18.64 | 0.2318 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.78 | Call | | | 2,348.30310 | 2,196.394 | 18.55 | 0.7939 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.78 | Put | | | 290.30310 | 323.394 | 18.55 | 0.2061 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Call | | | 2,847.85280 | 2,691.486 | 18.33 | 0.8045 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Put | | | 340.85280 | 371.486 | 18.33 | 0.1955 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Call | | | 2,769.78760 | 2,615.404 | 18.32 | 0.7947 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Put | | | 362.78760 | 395.404 | 18.32 | 0.2053 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Call | | | 2,926.91190 | 2,768.633 | 18.35 | 0.8140 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Put | | | 319.91190 | 348.633 | 18.35 | 0.1860 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.14900 | | 0.15050 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 14/12/2018 | Foreign Exchange Future | | | 0.14900 | | 0.14980 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/03/2019 | Foreign Exchange Future | | | 0.14680 | | 0.14880 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.14870 | | 0.14820 | | | 0.0000 | 0.00 | 0 | 2,166 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 2,166 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 2,166 |
| NOK/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.82620 | | 1.82100 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/12/2018 | Foreign Exchange Future | | | 1.85550 | | 1.85040 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 18/03/2019 | Foreign Exchange Future | | | 1.88630 | | 1.88110 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.91540 | | 1.91010 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total NOK/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NOK/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 9.83010 | | 9.86870 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 9.95190 | | 9.99180 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 10.08670 | | 10.12700 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.21780 | | 10.25960 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Put | | | 138.30100 | 152.985 | 18.90 | 0.6885 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Call | | | 73.59420 | 47.882 | 18.52 | 0.3412 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Put | | | 124.89420 | 137.782 | 18.52 | 0.6588 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Call | | | 70.22560 | 45.417 | 18.71 | 0.3261 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Put | | | 131.52560 | 145.317 | 18.71 | 0.6739 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Call | | | 67.00100 | 43.086 | 18.90 | 0.3115 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.93 | Call | | | 1,100.48730 | 1,058.883 | 16.66 | 0.9083 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.93 | Put | | | 38.68730 | 36.983 | 16.66 | 0.0917 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.94 | Call | | | 1,091.18740 | 1,049.552 | 16.61 | 0.9067 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.94 | Put | | | 39.38740 | 37.652 | 16.61 | 0.0933 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.92 | Call | | | 1,109.79970 | 1,068.225 | 16.71 | 0.9099 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.92 | Put | | | 37.99970 | 36.325 | 16.71 | 0.0901 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.52 | Call | | | 826.68420 | 794.917 | 16.33 | 0.7099 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.52 | Put | | | 219.68420 | 228.217 | 16.33 | 0.2901 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.53 | Call | | | 819.95010 | 788.301 | 16.33 | 0.7068 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.53 | Put | | | 222.95010 | 231.601 | 16.33 | 0.2932 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.54 | Call | | | 813.25090 | 781.716 | 16.33 | 0.7037 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.54 | Put | | | 226.25090 | 235.016 | 16.33 | 0.2963 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Call | | | 776.16730 | 748.271 | 16.86 | 0.6084 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Put | | | 436.56730 | 450.471 | 16.86 | 0.3916 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Call | | | 771.10080 | 743.301 | 16.88 | 0.6058 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Put | | | 441.50080 | 455.501 | 16.88 | 0.3942 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Call | | | 781.26310 | 753.267 | 16.85 | 0.6111 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Put | | | 431.66310 | 445.467 | 16.85 | 0.3889 | 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 | | | 1.37850 | | 1.38740 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.38790 | | 1.39710 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Future | | | 1.39890 | | 1.40820 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.40980 | | 1.42060 | | | 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 | | | 174.00000 | 85.000 | | 1.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.37 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.38 | Call | | | 74.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.38 | Put | | | 0.00000 | 15.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.36 | Call | | | 274.00000 | 185.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.36 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.26 | Call | | | 1,371.00000 | 1,279.000 | | 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 | | | 1,271.00000 | 1,179.000 | | 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 | | | 1,471.00000 | 1,379.000 | | 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 | | | 682.00000 | 589.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.34 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.35 | Call | | | 582.00000 | 489.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.35 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.33 | Call | | | 782.00000 | 689.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Call | | | 1,006.00000 | 898.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Call | | | 906.00000 | 798.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Call | | | 1,106.00000 | 998.000 | | 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 | | | 1.30230 | | 1.30000 | | | 0.0000 | 0.00 | 0 | 500 |
| Total QUANTO £ / \$ Future | | | | | | | | | | | | 0.00 | 0 | 500 |
| Total QUANTO £ / \$ | | | | | | | | | | | | 0.00 | 0 | 500 |
| QUANTO € | On | 17/09/2018 | Foreign Exchange Future | | | 1.16260 | | 1.15900 | | | 0.0000 | 0.00 | 0 | 7,143 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 0.00 | 0 | 7,143 |
| Total QUANTO € / \$ | | | | | | | | | | | | 0.00 | 0 | 7,143 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Future | | | 7.40470 | 0.13497 | 7.34910 | | | 0.0000 | 0.00 | 0 | 0 |
| Total R / ¥EN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.61 | Call | | 0.13497 | 0.69340 | 0.713 | 40.34 | 0.0008 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.61 | Put | | 0.13497 | 12,609.69340 | 12,053.713 | 40.34 | 0.9992 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.62 | Call | | 0.13497 | 0.65250 | 0.672 | 40.44 | 0.0007 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.62 | Put | | 0.13497 | 12,709.65250 | 12,153.672 | 40.44 | 0.9993 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.60 | Call | | 0.13497 | 0.73700 | 0.757 | 40.24 | 0.0008 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.60 | Put | | 0.13497 | 12,509.73700 | 11,953.757 | 40.24 | 0.9992 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.17 | Call | | 0.13497 | 10.73470 | 10.855 | 36.00 | 0.0104 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.17 | Put | | 0.13497 | 8,219.73470 | 7,663.855 | 36.00 | 0.9896 | 0.00 | 0 | 0 |
| Total R / ¥EN Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total R / ¥EN | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Future | | | 10.92430 | | 11.00940 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Future | | | 11.07310 | | 11.16130 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Future | | | 11.23860 | | 11.32770 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Future | | | 11.39610 | | 11.48540 | | | 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 | | | 1,009.70100 | 924.611 | 27.55 | 0.9971 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.00 | Put | | | 0.30100 | 0.311 | 27.55 | 0.0029 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.01 | Call | | | 999.72470 | 914.637 | 27.48 | 0.9969 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.01 | Put | | | 0.32470 | 0.337 | 27.48 | 0.0031 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 9.99 | Call | | | 1,019.67900 | 934.588 | 27.62 | 0.9973 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 9.99 | Put | | | 0.27900 | 0.288 | 27.62 | 0.0027 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.37 | Call | | | 1,807.57180 | 1,718.893 | 18.92 | 0.9638 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.37 | Put | | | 16.27180 | 15.793 | 18.92 | 0.0362 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.38 | Call | | | 1,797.82930 | 1,709.138 | 18.88 | 0.9632 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.38 | Put | | | 16.52930 | 16.038 | 18.88 | 0.0368 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.36 | Call | | | 1,817.31860 | 1,728.651 | 18.97 | 0.9643 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.36 | Put | | | 16.01860 | 15.552 | 18.97 | 0.0357 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.34 | Call | | | 1,148.74480 | 1,073.280 | 16.28 | 0.7804 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.34 | Put | | | 161.04480 | 174.680 | 16.28 | 0.2196 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Call | | | 1,141.28080 | 1,066.000 | 16.28 | 0.7779 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Put | | | 163.58080 | 177.400 | 16.28 | 0.2221 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Call | | | 1,156.23390 | 1,080.589 | 16.27 | 0.7829 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Put | | | 158.53390 | 171.989 | 16.27 | 0.2171 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Put | | | 130.61300 | 142.494 | 16.11 | 0.1594 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Call | | | 1,622.16510 | 1,544.543 | 16.11 | 0.8442 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Put | | | 126.76510 | 138.443 | 16.11 | 0.1558 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Call | | | 1,614.07770 | 1,536.557 | 16.11 | 0.8424 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Put | | | 128.67770 | 140.457 | 16.11 | 0.1576 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Call | | | 1,606.01300 | 1,528.594 | 16.11 | 0.8406 | 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 | | | 2.36780 | | 2.33950 | | | 0.0000 | 0.00 | 0 | 6,000 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Future | | | 2.27110 | | 2.24260 | | | 0.0000 | 0.00 | 0 | 6,000 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.15900 | | 2.12960 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.05320 | | 2.02740 | | | 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 | 12,000 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Call | | | 0.01210 | 0.000 | 66.33 | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Put | | | 1,020.51210 | 992.200 | 66.33 | 1.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Call | | | 0.01080 | 0.000 | 66.33 | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Put | | | 1,030.51080 | 1,002.200 | 66.33 | 1.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Call | | | 0.01360 | 0.000 | 66.33 | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Put | | | 1,010.51360 | 982.200 | 66.33 | 1.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.97 | Call | | | 10.75000 | 7.986 | 31.67 | 0.0550 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.97 | Put | | | 738.15000 | 706.886 | 31.67 | 0.9450 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.98 | Call | | | 10.29470 | 7.601 | 31.67 | 0.0527 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.98 | Put | | | 747.69470 | 716.501 | 31.67 | 0.9473 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.96 | Call | | | 11.22380 | 8.388 | 31.67 | 0.0574 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.96 | Put | | | 728.62380 | 697.288 | 31.67 | 0.9426 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.73 | Call | | | 41.59770 | 43.247 | 31.81 | 0.1796 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.73 | Put | | | 641.99770 | 614.247 | 31.81 | 0.8204 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.74 | Call | | | 40.82130 | 42.397 | 31.91 | 0.1764 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.74 | Put | | | 651.22130 | 623.397 | 31.91 | 0.8236 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.72 | Call | | | 42.39430 | 44.120 | 31.71 | 0.1829 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.72 | Put | | | 632.79430 | 605.120 | 31.71 | 0.8171 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Call | | | 6.57430 | 6.389 | 31.40 | 0.0320 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Put | | | 1,509.17430 | 1,483.189 | 31.40 | 0.9680 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Call | | | 6.40790 | 6.223 | 31.40 | 0.0313 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Put | | | 1,519.00790 | 1,493.023 | 31.40 | 0.9687 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Call | | | 6.74480 | 6.559 | 31.40 | 0.0328 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Put | | | 1,499.34480 | 1,473.359 | 31.40 | 0.9672 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 12,000 |
| ZMW / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.44880 | | 1.46210 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.38130 | | 1.39180 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/03/2019 | Foreign Exchange Future | | | 1.31590 | | 1.32360 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.26280 | | 1.26830 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | | | | 1 904 874 911.00 | 125,749 | 1,909,378 |
| Total Options | | | | | | | | | | | | 25 593 059.01 | 40,240 | 8,266,535 |
| Grand Total: | | | | | | | | | | | | 1,930,467,970.01 | 165,989 | 10,175,913 |