



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/02/2019

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|------------------|------------------|---------------|
| \$ / R On 13/02/2019 Foreign Exchange Future | | | 13.61510 | | 13.50950 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 15/02/2019 Foreign Exchange Future | | | 13.61810 | | 13.51260 | | | 0.0000 | 0.00 | 0 | 6 |
| \$ / R On 21/02/2019 Foreign Exchange Future | | | 13.62780 | | 13.52210 | | | 0.0000 | 109,703,790.00 | 8,050 | 0 |
| \$ / R On 25/02/2019 Foreign Exchange Future | | | 13.63420 | | 13.52840 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 26/02/2019 Foreign Exchange Future | | | 13.63580 | | 13.53000 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 28/02/2019 Foreign Exchange Future | | | 13.63900 | | 13.53320 | | | 0.0000 | 0.00 | 0 | 5,759 |
| \$ / R On 04/03/2019 Foreign Exchange Future | | | 13.64530 | | 13.53940 | | | 0.0000 | 0.00 | 0 | 74 |
| \$ / R On 05/03/2019 Foreign Exchange Future | | | 13.64690 | | 13.54100 | | | 0.0000 | 525,405,650.00 | 38,500 | 10,080 |
| \$ / R On 11/03/2019 Foreign Exchange Future | | | 13.65650 | | 13.55040 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 18/03/2019 Foreign Exchange Future | | | 13.66770 | | 13.56150 | | | 0.0000 | 1,775,639,245.50 | 129,915 | 526,338 |
| \$ / R On 27/03/2019 Foreign Exchange Future | | | 13.68220 | | 13.57570 | | | 0.0000 | 0.00 | 0 | 3,731 |
| \$ / R On 29/03/2019 Foreign Exchange Future | | | 13.68540 | | 13.57880 | | | 0.0000 | 0.00 | 0 | 3,708 |
| \$ / R On 02/04/2019 Foreign Exchange Future | | | 13.69180 | | 13.58520 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R On 05/04/2019 Foreign Exchange Future | | | 13.69660 | | 13.58990 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 15/04/2019 Foreign Exchange Future | | | 13.71320 | | 13.60640 | | | 0.0000 | 0.00 | 0 | 260 |
| \$ / R On 26/04/2019 Foreign Exchange Future | | | 13.73160 | | 13.62460 | | | 0.0000 | 0.00 | 0 | 349 |
| \$ / R On 29/04/2019 Foreign Exchange Future | | | 13.73660 | | 13.62960 | | | 0.0000 | 0.00 | 0 | 15 |
| \$ / R On 30/04/2019 Foreign Exchange Future | | | 13.73820 | | 13.63120 | | | 0.0000 | 0.00 | 0 | 319 |
| \$ / R On 31/05/2019 Foreign Exchange Future | | | 13.79090 | | 13.68350 | | | 0.0000 | 0.00 | 0 | 264 |
| \$ / R On 03/06/2019 Foreign Exchange Future | | | 13.79600 | | 13.68860 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 04/06/2019 Foreign Exchange Future | | | 13.79770 | | 13.69030 | | | 0.0000 | 0.00 | 0 | 74 |

| 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 Future | | | 13.81480 | | 13.70720 | | | 0.0000 | 828,888.00 | 60 | 104,115 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Future | | | 13.82500 | | 13.71730 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Future | | | 13.83860 | | 13.73080 | | | 0.0000 | 0.00 | 0 | 359 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Future | | | 13.84380 | | 13.73580 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Future | | | 13.84720 | | 13.73920 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Future | | | 13.89510 | | 13.78680 | | | 0.0000 | 0.00 | 0 | 26 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Future | | | 13.89680 | | 13.78850 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Future | | | 13.91750 | | 13.80910 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Future | | | 13.94710 | | 13.83850 | | | 0.0000 | 0.00 | 0 | 65 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Future | | | 13.95230 | | 13.84370 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 04/09/2019 | Foreign Exchange Future | | | 13.95570 | | 13.84710 | | | 0.0000 | 0.00 | 0 | 74 |
| \$ / R | On | 05/09/2019 | Foreign Exchange Future | | | 13.95750 | | 13.84890 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Future | | | 13.97650 | | 13.86800 | | | 0.0000 | 17,177,118.50 | 1,229 | 15,520 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Future | | | 14.00060 | | 13.89240 | | | 0.0000 | 0.00 | 0 | 53 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Future | | | 14.00400 | | 13.89590 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Future | | | 14.05400 | | 13.94630 | | | 0.0000 | 0.00 | 0 | 108 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Future | | | 14.10420 | | 13.99700 | | | 0.0000 | 0.00 | 0 | 52 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Future | | | 14.10940 | | 14.00230 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 04/12/2019 | Foreign Exchange Future | | | 14.11280 | | 14.00580 | | | 0.0000 | 0.00 | 0 | 321 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 14.12850 | | 14.02150 | | | 0.0000 | 0.00 | 0 | 10,100 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Future | | | 14.15990 | | 14.05270 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Future | | | 14.16340 | | 14.05620 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Future | | | 14.21380 | | 14.10620 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 02/03/2020 | Foreign Exchange Future | | | 14.27150 | | 14.16080 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Future | | | 14.29810 | | 14.18560 | | | 0.0000 | 0.00 | 0 | 4,566 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Future | | | 14.33040 | | 14.21570 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Future | | | 14.38160 | | 14.26360 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Future | | | 14.44580 | | 14.32550 | | | 0.0000 | 0.00 | 0 | 1,055 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Future | | | 14.46470 | | 14.34380 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Future | | | 14.55140 | | 14.42800 | | | 0.0000 | 0.00 | 0 | 84,000 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Future | | | 14.64330 | | 14.51900 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 2,428,754,692.00 | 177,754 | 772,066 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | | 1,590.65020 | 1,485.100 | 27.05 | 0.9985 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | | 0.15020 | 0.200 | 27.05 | 0.0015 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2019 | Foreign Exchange Option | 13.76 | Call | | | 45.28080 | 69.488 | 15.85 | 0.3336 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2019 | Foreign Exchange Option | 13.76 | Put | | | 292.68080 | 211.388 | 15.85 | 0.6664 | 0.00 | 0 | 684 |
| \$ / R | On | 15/02/2019 | Foreign Exchange Option | 13.81 | Put | | | 333.97780 | 248.345 | 16.12 | 0.7171 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2019 | Foreign Exchange Option | 13.81 | Call | | | 36.57780 | 56.444 | 16.12 | 0.2829 | 0.00 | 0 | 684 |
| \$ / R | On | 15/02/2019 | Foreign Exchange Option | 14.35 | Put | | | 841.13630 | 737.021 | 19.21 | 0.9661 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2019 | Foreign Exchange Option | 14.35 | Call | | | 3.73630 | 5.121 | 19.21 | 0.0339 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2019 | Foreign Exchange Option | 13.87 | Call | | | 28.19800 | 43.693 | 16.45 | 0.2295 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2019 | Foreign Exchange Option | 13.87 | Put | | | 385.59800 | 295.593 | 16.45 | 0.7705 | 0.00 | 0 | 22,000 |
| \$ / R | On | 21/02/2019 | Foreign Exchange Option | 13.29 | Put | | | 66.35340 | 44.626 | 15.20 | 0.1955 | 0.00 | 0 | 25,000 |
| \$ / R | On | 21/02/2019 | Foreign Exchange Option | 13.29 | Call | | | 298.45340 | 382.426 | 15.20 | 0.8045 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2019 | Foreign Exchange Option | 14.07 | Put | | | 579.89730 | 492.326 | 16.69 | 0.7969 | 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 | 25/02/2019 | Foreign Exchange Option | 14.07 | Call | | 38.29730 | 56.526 | 16.69 | 0.2031 | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2019 | Foreign Exchange Option | 13.75 | Put | | 322.28860 | 254.528 | 15.41 | 0.5869 | 0.00 | 0 | 25,000 |
| \$ / R | On | 26/02/2019 | Foreign Exchange Option | 13.75 | Call | | 102.28860 | 140.328 | 15.41 | 0.4131 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.52 | Put | | 1,000.14820 | 901.762 | 18.17 | 0.9214 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.52 | Call | | 13.34820 | 20.762 | 18.17 | 0.0786 | 0.00 | 0 | 500 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 12.83 | Put | | 7.86190 | 6.590 | 14.23 | 0.0353 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 12.83 | Call | | 711.06190 | 815.590 | 14.23 | 0.9647 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 13.00 | Call | | 554.73940 | 651.494 | 13.34 | 0.9352 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 13.00 | Put | | 21.53940 | 12.494 | 13.34 | 0.0648 | 0.00 | 0 | 500 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 15.63 | Put | | 2,097.64140 | 1,992.175 | 21.96 | 0.9948 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 15.63 | Call | | 0.84140 | 1.175 | 21.96 | 0.0052 | 0.00 | 0 | 250 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.25 | Call | | 30.49120 | 44.997 | 17.53 | 0.1535 | 0.00 | 0 | 600 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.25 | Put | | 747.29120 | 655.997 | 17.53 | 0.8465 | 0.00 | 0 | 250 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 15.27 | Put | | 1,738.51950 | 1,633.473 | 20.35 | 0.9890 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 15.27 | Call | | 1.71950 | 2.473 | 20.35 | 0.0110 | 0.00 | 0 | 250 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 13.70 | Call | | 128.02200 | 170.876 | 15.28 | 0.4588 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 13.70 | Put | | 294.82200 | 231.876 | 15.28 | 0.5412 | 0.00 | 0 | 600 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.75 | Put | | 1,223.23410 | 1,121.203 | 18.64 | 0.9581 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.75 | Call | | 6.43410 | 10.203 | 18.64 | 0.0419 | 0.00 | 0 | 600 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.20 | Call | | 35.35410 | 50.968 | 17.32 | 0.1712 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.20 | Put | | 702.15410 | 611.968 | 17.32 | 0.8288 | 0.00 | 0 | 250 |
| \$ / R | On | 04/03/2019 | Foreign Exchange Option | 14.34 | Put | | 832.05680 | 740.536 | 17.56 | 0.8549 | 0.00 | 0 | 0 |
| \$ / R | On | 04/03/2019 | Foreign Exchange Option | 14.34 | Call | | 31.45680 | 45.836 | 17.56 | 0.1451 | 0.00 | 0 | 0 |
| \$ / R | On | 05/03/2019 | Foreign Exchange Option | 13.50 | Put | | 189.48330 | 146.134 | 14.64 | 0.3834 | 0.00 | 0 | 0 |
| \$ / R | On | 05/03/2019 | Foreign Exchange Option | 13.50 | Call | | 230.48330 | 293.034 | 14.64 | 0.6166 | 0.00 | 0 | 50,000 |
| \$ / R | On | 05/03/2019 | Foreign Exchange Option | 13.40 | Put | | 143.16750 | 107.466 | 14.45 | 0.3111 | 0.00 | 0 | 0 |
| \$ / R | On | 05/03/2019 | Foreign Exchange Option | 13.40 | Call | | 284.16750 | 354.366 | 14.45 | 0.6889 | 0.00 | 0 | 50,000 |
| \$ / R | On | 05/03/2019 | Foreign Exchange Option | 13.70 | Put | | 0.00000 | 247.563 | 15.11 | 0.5303 | 0.00 | 0 | 0 |
| \$ / R | On | 05/03/2019 | Foreign Exchange Option | 13.70 | Call | | 0.00000 | 194.463 | 15.11 | 0.4697 | 19,446,330.00 | 100,000 | 100,000 |
| \$ / R | On | 05/03/2019 | Foreign Exchange Option | 14.39 | Put | | 879.25450 | 786.848 | 17.74 | 0.8635 | 0.00 | 0 | 0 |
| \$ / R | On | 05/03/2019 | Foreign Exchange Option | 14.39 | Call | | 30.25450 | 43.748 | 17.74 | 0.1365 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2019 | Foreign Exchange Option | 15.15 | Put | | 1,607.98040 | 1,506.195 | 19.72 | 0.9598 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2019 | Foreign Exchange Option | 15.15 | Call | | 8.38040 | 12.695 | 19.72 | 0.0402 | 0.00 | 0 | 27,500 |
| \$ / R | On | 11/03/2019 | Foreign Exchange Option | 13.94 | Call | | 110.26490 | 142.496 | 15.96 | 0.3404 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2019 | Foreign Exchange Option | 13.94 | Put | | 499.86490 | 425.996 | 15.96 | 0.6596 | 0.00 | 0 | 27,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | 9.67240 | 14.379 | 19.73 | 0.0412 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | 1,768.17240 | 1,666.679 | 19.73 | 0.9588 | 0.00 | 0 | 262,812 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | 9.46080 | 14.070 | 19.74 | 0.0404 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | 1,777.96080 | 1,676.370 | 19.74 | 0.9596 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | 9.88850 | 14.694 | 19.72 | 0.0420 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Put | | 1,758.38850 | 1,656.994 | 19.72 | 0.9580 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Call | | 112.45990 | 142.485 | 16.33 | 0.3120 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Put | | 600.95990 | 524.785 | 16.33 | 0.6880 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Call | | 1,762.79890 | 1,868.742 | 17.27 | 0.9957 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Put | | 1.29890 | 1.042 | 17.27 | 0.0043 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Call | | 1,504.49070 | 1,610.039 | 16.46 | 0.9907 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Put | | 2.99070 | 2.339 | 16.46 | 0.0093 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Put | | 204.70800 | 164.182 | 14.63 | 0.3595 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Call | | 316.20800 | 381.882 | 14.63 | 0.6405 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.50 | Call | | 2,061.98670 | 2,168.105 | 18.22 | 0.9983 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.50 | Put | | 0.48670 | 0.405 | 18.22 | 0.0017 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Call | | 3,231.52750 | 3,337.729 | 23.45 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Put | | 0.02750 | 0.029 | 23.45 | 0.0001 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.74 | Call | | 1,822.56900 | 1,928.563 | 17.46 | 0.9964 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.74 | Put | | 1.06900 | 0.863 | 17.46 | 0.0036 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Put | | 970.27550 | 880.751 | 17.73 | 0.8332 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Call | | 51.77550 | 68.451 | 17.73 | 0.1668 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.76 | Call | | 827.66460 | 928.163 | 14.49 | 0.9299 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.76 | Put | | 26.16460 | 20.463 | 14.49 | 0.0701 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.75 | Call | | 189.93450 | 234.486 | 15.31 | 0.4622 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.75 | Put | | 378.43450 | 316.786 | 15.31 | 0.5378 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.96 | Put | | 1,419.71330 | 1,322.112 | 19.15 | 0.9210 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.96 | Call | | 21.21330 | 29.812 | 19.15 | 0.0790 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.20 | Put | | 1,651.09840 | 1,550.925 | 19.59 | 0.9482 | 0.00 | 0 | 2,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.20 | Call | | 12.59840 | 18.625 | 19.59 | 0.0518 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.53 | Call | | 47.23800 | 62.720 | 17.88 | 0.1545 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.53 | Put | | 1,015.73800 | 925.020 | 17.88 | 0.8455 | 0.00 | 0 | 108 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.46 | Put | | 1,905.58860 | 1,802.887 | 19.89 | 0.9687 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.46 | Call | | 7.08860 | 10.587 | 19.89 | 0.0313 | 0.00 | 0 | 108 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.09 | Put | | 3,529.72250 | 3,423.518 | 25.08 | 0.9964 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.09 | Call | | 1.22250 | 1.218 | 25.08 | 0.0036 | 0.00 | 0 | 99,824 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.82 | Call | | 27.85560 | 37.892 | 18.74 | 0.0984 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.82 | Put | | 1,286.35560 | 1,190.192 | 18.74 | 0.9016 | 0.00 | 0 | 4,145 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.89 | Put | | 2,331.20150 | 2,226.342 | 20.40 | 0.9870 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.89 | Call | | 2.70150 | 4.042 | 20.40 | 0.0130 | 0.00 | 0 | 4,145 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.50 | Put | | 3,939.79040 | 3,833.554 | 27.51 | 0.9966 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.50 | Call | | 1.29040 | 1.254 | 27.51 | 0.0034 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.35 | Call | | 65.73390 | 85.926 | 17.35 | 0.2031 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.35 | Put | | 854.23390 | 768.226 | 17.35 | 0.7969 | 0.00 | 0 | 139,342 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.66 | Put | | 2,103.03190 | 1,999.091 | 20.13 | 0.9791 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.66 | Call | | 4.53190 | 6.791 | 20.13 | 0.0209 | 0.00 | 0 | 139,342 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.60 | Put | | 3,039.68600 | 2,933.527 | 22.17 | 0.9959 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.60 | Call | | 1.18600 | 1.227 | 22.17 | 0.0041 | 0.00 | 0 | 50 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.56 | Call | | 44.71080 | 59.518 | 17.97 | 0.1475 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.56 | Put | | 1,043.21080 | 951.818 | 17.97 | 0.8525 | 0.00 | 0 | 138,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Put | | 2,570.07290 | 2,464.636 | 20.67 | 0.9922 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Call | | 1.57290 | 2.336 | 20.67 | 0.0078 | 0.00 | 0 | 138,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.92 | Call | | 683.76700 | 780.337 | 14.06 | 0.8937 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.92 | Put | | 42.26700 | 32.637 | 14.06 | 0.1063 | 0.00 | 0 | 139,342 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.50 | Call | | 49.90940 | 66.098 | 17.79 | 0.1618 | 0.00 | 0 | 225,780 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.50 | Put | | 988.40940 | 898.398 | 17.79 | 0.8382 | 0.00 | 0 | 50 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Put | | 2,440.60830 | 2,335.446 | 20.52 | 0.9897 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Call | | | 2.10830 | 3.146 | 20.52 | 0.0103 | 0.00 | 0 | 1,906 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.12 | Call | | | 525.83140 | 610.642 | 14.06 | 0.8194 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.12 | Put | | | 84.33140 | 62.942 | 14.06 | 0.1806 | 0.00 | 0 | 138,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.81 | Put | | | 2,251.73470 | 2,147.145 | 20.30 | 0.9847 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.81 | Call | | | 3.23470 | 4.846 | 20.30 | 0.0153 | 0.00 | 0 | 10 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.36 | Call | | | 366.60360 | 437.833 | 14.47 | 0.6932 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.36 | Put | | | 165.10360 | 130.134 | 14.47 | 0.3068 | 0.00 | 0 | 134,750 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.25 | Call | | | 435.17510 | 512.922 | 14.28 | 0.7543 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.25 | Put | | | 123.67510 | 95.222 | 14.28 | 0.2457 | 0.00 | 0 | 225,407 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.38 | Put | | | 2,819.68960 | 2,713.613 | 20.97 | 0.9954 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.38 | Call | | | 1.18960 | 1.313 | 20.97 | 0.0046 | 0.00 | 0 | 134,750 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.70 | Call | | | 206.90760 | 254.296 | 15.14 | 0.4908 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.70 | Put | | | 345.40760 | 286.596 | 15.14 | 0.5092 | 0.00 | 0 | 2,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.83 | Call | | | 27.35750 | 37.245 | 18.77 | 0.0968 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.83 | Put | | | 1,295.85750 | 1,199.545 | 18.77 | 0.9032 | 0.00 | 0 | 10,010 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.68 | Call | | | 214.07120 | 262.624 | 15.07 | 0.5025 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.68 | Put | | | 332.57120 | 274.924 | 15.07 | 0.4975 | 0.00 | 0 | 14,200 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.74 | Call | | | 32.19640 | 43.509 | 18.50 | 0.1115 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.74 | Put | | | 1,210.69640 | 1,115.809 | 18.50 | 0.8885 | 0.00 | 0 | 24,325 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.84 | Call | | | 26.86930 | 36.609 | 18.80 | 0.0953 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.84 | Put | | | 1,305.36930 | 1,208.909 | 18.80 | 0.9047 | 0.00 | 0 | 134,750 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.79 | Call | | | 177.28040 | 219.644 | 15.45 | 0.4399 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.79 | Put | | | 405.78040 | 341.944 | 15.45 | 0.5601 | 0.00 | 0 | 262,812 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.02 | Put | | | 3,459.71410 | 3,353.516 | 24.66 | 0.9963 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.02 | Call | | | 1.21410 | 1.216 | 24.66 | 0.0037 | 0.00 | 0 | 262,812 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.10 | Put | | | 3,539.72380 | 3,433.519 | 25.14 | 0.9964 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.10 | Call | | | 1.22380 | 1.219 | 25.14 | 0.0036 | 0.00 | 0 | 2,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.23 | Put | | | 3,669.74230 | 3,563.527 | 25.91 | 0.9965 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.23 | Call | | | 1.24230 | 1.227 | 25.91 | 0.0035 | 0.00 | 0 | 41,300 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.04 | Call | | | 114.46300 | 144.901 | 16.30 | 0.3164 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.04 | Put | | | 592.96300 | 517.201 | 16.30 | 0.6836 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Put | | | 4,439.16460 | 4,333.090 | 28.99 | 0.9979 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Call | | | 0.66460 | 0.790 | 28.99 | 0.0021 | 0.00 | 0 | 14,200 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 18.40 | Put | | | 4,838.79430 | 4,732.650 | 28.99 | 0.9990 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 18.40 | Call | | | 0.29430 | 0.350 | 28.99 | 0.0010 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.12 | Call | | | 15.00640 | 22.085 | 19.50 | 0.0603 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.12 | Put | | | 1,573.50640 | 1,474.385 | 19.50 | 0.9397 | 0.00 | 0 | 99,824 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.19 | Call | | | 12.87760 | 19.028 | 19.58 | 0.0528 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.19 | Put | | | 1,641.37760 | 1,541.328 | 19.58 | 0.9472 | 0.00 | 0 | 41,300 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.97 | Put | | | 3,409.70860 | 3,303.515 | 24.37 | 0.9963 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.97 | Call | | | 1.20860 | 1.215 | 24.37 | 0.0037 | 0.00 | 0 | 63,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.96 | Put | | | 3,399.70760 | 3,293.515 | 24.31 | 0.9963 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.96 | Call | | | 1.20760 | 1.215 | 24.31 | 0.0037 | 0.00 | 0 | 12,600 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.13 | Call | | | 14.68280 | 21.622 | 19.51 | 0.0592 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.13 | Put | | | 1,583.18280 | 1,483.922 | 19.51 | 0.9408 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.72 | Call | | | 199.96050 | 246.200 | 15.21 | 0.4793 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.72 | Put | | | 358.46050 | 298.500 | 15.21 | 0.5207 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.58 | Put | | | 3,019.68570 | 2,913.529 | 22.05 | 0.9959 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.58 | Call | | | 1.18570 | 1.229 | 22.05 | 0.0041 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.04 | Call | | | 17.85370 | 26.030 | 19.39 | 0.0697 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.04 | Put | | | 1,496.35370 | 1,398.330 | 19.39 | 0.9303 | 0.00 | 0 | 63,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.30 | Put | | | 3,739.75350 | 3,633.533 | 26.32 | 0.9965 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.30 | Call | | | 1.25350 | 1.233 | 26.32 | 0.0035 | 0.00 | 0 | 10,125 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.55 | Call | | | 266.21400 | 325.627 | 14.80 | 0.5804 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.55 | Put | | | 254.71400 | 207.927 | 14.80 | 0.4196 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.05 | Call | | | 578.71700 | 666.954 | 13.94 | 0.8503 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.05 | Put | | | 67.21700 | 49.254 | 13.94 | 0.1497 | 0.00 | 0 | 1,155 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.30 | Put | | | 2,739.69480 | 2,633.880 | 20.87 | 0.9946 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.30 | Call | | | 1.19480 | 1.580 | 20.87 | 0.0054 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.50 | Put | | | 1,944.98370 | 1,841.994 | 19.94 | 0.9711 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.50 | Call | | | 6.48370 | 9.694 | 19.94 | 0.0289 | 0.00 | 0 | 3,050 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.15 | Call | | | 504.01680 | 587.273 | 14.11 | 0.8052 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.15 | Put | | | 92.51680 | 69.573 | 14.11 | 0.1948 | 0.00 | 0 | 10,125 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.50 | Call | | | 290.42750 | 352.976 | 14.71 | 0.6106 | 0.00 | 0 | 245 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.50 | Put | | | 228.92750 | 185.276 | 14.71 | 0.3894 | 0.00 | 0 | 12,050 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.60 | Call | | | 244.98120 | 299.829 | 14.88 | 0.5503 | 0.00 | 0 | 500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.60 | Put | | | 283.48120 | 232.129 | 14.88 | 0.4497 | 0.00 | 0 | 6,570 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.65 | Call | | | 37.92700 | 50.872 | 18.24 | 0.1283 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.65 | Put | | | 1,126.42700 | 1,033.172 | 18.24 | 0.8717 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.10 | Call | | | 15.67440 | 23.040 | 19.48 | 0.0626 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.10 | Put | | | 1,554.17440 | 1,455.340 | 19.48 | 0.9374 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.33 | Call | | | 384.54750 | 457.591 | 14.42 | 0.7103 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.33 | Put | | | 153.04750 | 119.891 | 14.42 | 0.2897 | 0.00 | 0 | 135,043 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.52 | Put | | | 1,964.70060 | 1,861.574 | 19.96 | 0.9722 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.52 | Call | | | 6.20060 | 9.274 | 19.96 | 0.0278 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.83 | Put | | | 2,271.59240 | 2,166.931 | 20.33 | 0.9853 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.83 | Call | | | 3.09240 | 4.631 | 20.33 | 0.0147 | 0.00 | 0 | 135,043 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.99 | Put | | | 1,448.38830 | 1,350.629 | 19.24 | 0.9246 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.99 | Call | | | 19.88830 | 28.329 | 19.24 | 0.0754 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.20 | Call | | | 86.26190 | 110.648 | 16.84 | 0.2525 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.20 | Put | | | 724.76190 | 642.948 | 16.84 | 0.7475 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.98 | Put | | | 2,420.70550 | 2,315.593 | 20.50 | 0.9892 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.98 | Call | | | 2.20550 | 3.293 | 20.50 | 0.0108 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.45 | Call | | | 54.70640 | 72.139 | 17.65 | 0.1746 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.45 | Put | | | 943.20640 | 854.439 | 17.65 | 0.8254 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.81 | Call | | | 28.36320 | 38.551 | 18.71 | 0.0999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.81 | Put | | | 1,276.86320 | 1,180.851 | 18.71 | 0.9001 | 0.00 | 0 | 135,043 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.00 | Put | | | 1,457.96450 | 1,360.153 | 19.27 | 0.9258 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.00 | Call | | | 19.46450 | 27.853 | 19.27 | 0.0742 | 0.00 | 0 | 1,260 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.40 | Call | | | 343.56920 | 412.348 | 14.54 | 0.6700 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.40 | Put | | | 182.06920 | 144.648 | 14.54 | 0.3300 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.42 | Call | | | 57.80420 | 76.026 | 17.56 | 0.1827 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.42 | Put | | | 916.30420 | 828.326 | 17.56 | 0.8173 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.80 | Call | | | 790.89460 | 890.735 | 14.38 | 0.9220 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.80 | Put | | | 29.39460 | 23.035 | 14.38 | 0.0780 | 0.00 | 0 | 7,520 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.22 | Put | | | 1,670.55730 | 1,570.143 | 19.62 | 0.9501 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.22 | Call | | | 12.05730 | 17.843 | 19.62 | 0.0499 | 0.00 | 0 | 2,785 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.85 | Call | | | 159.75580 | 198.979 | 15.65 | 0.4077 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.85 | Put | | | 448.25580 | 381.279 | 15.65 | 0.5923 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.60 | Call | | | 5.18450 | 7.765 | 20.06 | 0.0236 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.60 | Put | | | 2,043.68450 | 1,940.065 | 20.06 | 0.9764 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.40 | Put | | | 1,846.60080 | 1,744.378 | 19.82 | 0.9648 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.40 | Call | | | 8.10080 | 12.078 | 19.82 | 0.0352 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.80 | Put | | | 1,267.38050 | 1,171.522 | 18.68 | 0.8985 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.80 | Call | | | 28.88050 | 39.222 | 18.68 | 0.1015 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.25 | Put | | | 767.46400 | 683.996 | 17.01 | 0.7650 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.25 | Call | | | 78.96400 | 101.696 | 17.01 | 0.2350 | 0.00 | 0 | 750 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.62 | Call | | | 236.90620 | 289.938 | 14.92 | 0.5383 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.62 | Put | | | 295.40620 | 242.238 | 14.92 | 0.4617 | 0.00 | 0 | 6,432 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.46 | Put | | | 952.21100 | 863.188 | 17.67 | 0.8280 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.46 | Call | | | 53.71100 | 70.888 | 17.67 | 0.1720 | 0.00 | 0 | 6,332 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.82 | Call | | | 168.30590 | 209.078 | 15.55 | 0.4236 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.82 | Put | | | 426.80590 | 361.378 | 15.55 | 0.5764 | 0.00 | 0 | 2,100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.33 | Call | | | 1.25860 | 1.235 | 26.50 | 0.0035 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.33 | Put | | | 3,769.75860 | 3,663.535 | 26.50 | 0.9965 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 19.65 | Put | | | 6,088.51940 | 5,982.323 | 28.99 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 19.65 | Call | | | 0.01940 | 0.023 | 28.99 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.95 | Put | | | 522.62010 | 450.799 | 15.99 | 0.6424 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.95 | Call | | | 134.12010 | 168.499 | 15.99 | 0.3576 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.18 | Put | | | 2,619.90540 | 2,514.383 | 20.73 | 0.9930 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.18 | Call | | | 1.40540 | 2.083 | 20.73 | 0.0070 | 0.00 | 0 | 1,800 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.25 | Put | | | 1,699.78760 | 1,599.029 | 19.65 | 0.9529 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.25 | Call | | | 11.28760 | 16.729 | 19.65 | 0.0471 | 0.00 | 0 | 1,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.46 | Call | | | 310.92460 | 375.976 | 14.64 | 0.6345 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.46 | Put | | | 209.42460 | 168.276 | 14.64 | 0.3655 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.45 | Put | | | 1,895.74830 | 1,793.123 | 19.88 | 0.9681 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.45 | Call | | | 7.24830 | 10.823 | 19.88 | 0.0319 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.30 | Put | | | 810.55110 | 725.773 | 17.18 | 0.7815 | 4,354,639.20 | 6,000 | 3,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.30 | Call | | | 72.05110 | 93.473 | 17.18 | 0.2185 | 0.00 | 0 | 250 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.54 | Put | | | 1,984.42960 | 1,881.172 | 19.99 | 0.9733 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.54 | Call | | | 5.92960 | 8.872 | 19.99 | 0.0267 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.47 | Call | | | 1,102.42080 | 1,206.105 | 15.25 | 0.9689 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.47 | Put | | | 10.92080 | 8.405 | 15.25 | 0.0311 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.86 | Call | | | 156.99680 | 195.714 | 15.68 | 0.4025 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.86 | Put | | | 455.49680 | 388.014 | 15.68 | 0.5975 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.51 | Call | | | 1,063.85510 | 1,167.231 | 15.15 | 0.9650 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.51 | Put | | | 12.35510 | 9.531 | 15.15 | 0.0350 | 0.00 | 0 | 720 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.90 | Call | | | 146.40520 | 183.146 | 15.82 | 0.3821 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.90 | Put | | | 484.90520 | 415.446 | 15.82 | 0.6179 | 0.00 | 0 | 720 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.17 | Put | | | 1,621.95420 | 1,522.158 | 19.56 | 0.9451 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.17 | Call | | | 13.45420 | 19.858 | 19.56 | 0.0549 | 0.00 | 0 | 720 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.08 | Put | | | 3,519.72130 | 3,413.518 | 25.02 | 0.9964 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.08 | Call | | | 1.22130 | 1.218 | 25.02 | 0.0036 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.44 | Call | | | 55.72040 | 73.413 | 17.62 | 0.1773 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.44 | Put | | | 934.22040 | 845.713 | 17.62 | 0.8227 | 0.00 | 0 | 7,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.00 | Call | | | 618.11830 | 708.624 | 13.85 | 0.8705 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.00 | Put | | | 56.61830 | 40.924 | 13.85 | 0.1295 | 0.00 | 0 | 15,434 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.90 | Call | | | 700.64720 | 798.519 | 14.12 | 0.8990 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.90 | Put | | | 39.14720 | 30.818 | 14.12 | 0.1010 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.00 | Call | | | 122.82830 | 154.968 | 16.16 | 0.3342 | 0.00 | 0 | 100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.00 | Put | | | 561.32830 | 487.268 | 16.16 | 0.6658 | 0.00 | 0 | 29,200 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.28 | Call | | | 74.74310 | 96.678 | 17.11 | 0.2250 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.28 | Put | | | 793.24310 | 708.978 | 17.11 | 0.7750 | 0.00 | 0 | 7,028 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Put | | | 6.06860 | 4.891 | 15.12 | 0.0177 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Call | | | 1,371.76860 | 1,477.091 | 15.12 | 0.9823 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 14.00 | Call | | | 153.63250 | 188.722 | 16.14 | 0.3583 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 14.00 | Put | | | 577.93250 | 506.522 | 16.14 | 0.6417 | 0.00 | 0 | 65,000 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 14.50 | Call | | | 70.01510 | 89.620 | 17.67 | 0.1911 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 14.50 | Put | | | 994.31510 | 907.420 | 17.67 | 0.8089 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 13.88 | Call | | | 184.73140 | 225.003 | 15.75 | 0.4119 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 13.88 | Put | | | 489.03140 | 422.803 | 15.75 | 0.5881 | 0.00 | 0 | 32,000 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.20 | Call | | | 119.24310 | 147.682 | 16.80 | 0.2869 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.20 | Put | | | 740.44310 | 662.282 | 16.80 | 0.7131 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 15.79 | Put | | | 2,218.41900 | 2,114.684 | 19.71 | 0.9729 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 15.79 | Call | | | 7.21900 | 10.084 | 19.71 | 0.0271 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 13.87 | Put | | | 486.67600 | 421.366 | 15.76 | 0.5794 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 13.87 | Call | | | 195.47600 | 236.766 | 15.76 | 0.4206 | 0.00 | 0 | 600 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.40 | Put | | | 908.84770 | 825.222 | 17.41 | 0.7757 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.40 | Call | | | 87.64770 | 110.622 | 17.41 | 0.2243 | 0.00 | 0 | 600 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 15.43 | Put | | | 1,866.10840 | 1,765.364 | 19.46 | 0.9485 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 15.43 | Call | | | 14.90840 | 20.764 | 19.46 | 0.0515 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.67 | Put | | | 1,148.90040 | 1,058.848 | 18.15 | 0.8415 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.67 | Call | | | 57.70040 | 74.248 | 18.15 | 0.1585 | 0.00 | 0 | 500 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.25 | Call | | | 110.62630 | 137.461 | 16.96 | 0.2700 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.25 | Put | | | 781.82630 | 702.061 | 16.96 | 0.7300 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 13.45 | Call | | | 363.26470 | 428.858 | 14.80 | 0.6346 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 13.45 | Put | | | 234.46470 | 193.458 | 14.80 | 0.3654 | 0.00 | 0 | 600 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 13.00 | Put | | | 77.41920 | 58.724 | 14.02 | 0.1548 | 0.00 | 0 | 500 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 13.00 | Call | | | 656.21920 | 744.124 | 14.02 | 0.8452 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2019 | Foreign Exchange Option | 13.05 | Put | | | 95.80930 | 74.344 | 14.07 | 0.1803 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2019 | Foreign Exchange Option | 13.05 | Call | | | 631.00930 | 716.144 | 14.07 | 0.8197 | 0.00 | 0 | 0 |
| \$ / R | On | 05/04/2019 | Foreign Exchange Option | 13.76 | Put | | | 425.34040 | 366.231 | 15.41 | 0.5181 | 0.00 | 0 | 100 |
| \$ / R | On | 05/04/2019 | Foreign Exchange Option | 13.76 | Call | | | 255.24040 | 302.831 | 15.41 | 0.4819 | 0.00 | 0 | 0 |
| \$ / R | On | 05/04/2019 | Foreign Exchange Option | 14.35 | Put | | | 872.76790 | 792.221 | 17.16 | 0.7432 | 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 | 05/04/2019 | Foreign Exchange Option | 14.35 | Call | | | 112.66790 | 138.821 | 17.16 | 0.2568 | 0.00 | 0 | 100 |
| \$ / R | On | 15/04/2019 | Foreign Exchange Option | 14.11 | Put | | | 690.10400 | 620.262 | 16.41 | 0.6445 | 0.00 | 0 | 0 |
| \$ / R | On | 15/04/2019 | Foreign Exchange Option | 14.11 | Call | | | 186.50400 | 223.462 | 16.41 | 0.3555 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2019 | Foreign Exchange Option | 15.04 | Put | | | 1,491.07920 | 1,403.742 | 18.82 | 0.8419 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2019 | Foreign Exchange Option | 15.04 | Call | | | 75.67920 | 95.342 | 18.82 | 0.1581 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2019 | Foreign Exchange Option | 14.11 | Put | | | 705.87160 | 642.309 | 16.44 | 0.6208 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2019 | Foreign Exchange Option | 14.11 | Call | | | 225.47160 | 268.909 | 16.44 | 0.3792 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.25 | Call | | | 195.88050 | 235.352 | 16.83 | 0.3378 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.25 | Put | | | 814.68050 | 747.152 | 16.83 | 0.6622 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.61 | Put | | | 2,021.56930 | 1,927.682 | 19.90 | 0.9045 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.61 | Call | | | 42.76930 | 55.882 | 19.90 | 0.0955 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.20 | Call | | | 206.99490 | 248.072 | 16.70 | 0.3527 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.20 | Put | | | 775.79490 | 709.872 | 16.70 | 0.6473 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.96 | Put | | | 2,357.92540 | 2,260.619 | 20.57 | 0.9317 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.96 | Call | | | 29.12540 | 38.819 | 20.57 | 0.0683 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.84 | Put | | | 1,310.62080 | 1,228.240 | 18.28 | 0.8015 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.84 | Call | | | 101.82080 | 126.440 | 18.28 | 0.1985 | 0.00 | 0 | 500 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 12.92 | Put | | | 103.65150 | 88.987 | 14.26 | 0.1730 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 12.92 | Call | | | 814.85150 | 907.187 | 14.26 | 0.8270 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.00 | Call | | | 755.48290 | 844.770 | 14.33 | 0.8015 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.00 | Put | | | 124.28290 | 106.570 | 14.33 | 0.1985 | 0.00 | 0 | 3,000 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.49 | Put | | | 313.67290 | 277.266 | 15.11 | 0.3858 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.49 | Call | | | 454.87290 | 525.466 | 15.11 | 0.6142 | 0.00 | 0 | 2,500 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.20 | Call | | | 291.88000 | 339.007 | 16.68 | 0.3942 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.20 | Put | | | 808.38000 | 748.107 | 16.68 | 0.6058 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 16.15 | Put | | | 2,518.72920 | 2,424.808 | 20.59 | 0.9067 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 16.15 | Call | | | 52.22920 | 65.708 | 20.59 | 0.0933 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.25 | Call | | | 279.05210 | 324.727 | 16.80 | 0.3807 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.25 | Put | | | 845.55210 | 783.827 | 16.80 | 0.6193 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.79 | Put | | | 2,177.46150 | 2,087.233 | 19.95 | 0.8778 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.79 | Call | | | 70.96150 | 88.133 | 19.95 | 0.1222 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.14 | Put | | | 211.65310 | 187.542 | 14.67 | 0.2633 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.14 | Call | | | 755.15310 | 838.442 | 14.67 | 0.7367 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.00 | Call | | | 848.06300 | 937.328 | 14.52 | 0.7798 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.00 | Put | | | 164.56300 | 146.428 | 14.52 | 0.2202 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.01 | Put | | | 1,468.81910 | 1,389.633 | 18.49 | 0.7800 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.01 | Call | | | 142.31910 | 170.533 | 18.49 | 0.2200 | 0.00 | 0 | 500 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Option | 12.14 | Put | | | 29.06290 | 28.121 | 14.66 | 0.0561 | 0.00 | 0 | 0 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Option | 12.14 | Call | | | 1,577.66290 | 1,684.121 | 14.66 | 0.9439 | 0.00 | 0 | 0 |
| \$ / R | On | 04/06/2019 | Foreign Exchange Option | 14.51 | Put | | | 1,049.37830 | 981.467 | 17.34 | 0.6786 | 0.00 | 0 | 0 |
| \$ / R | On | 04/06/2019 | Foreign Exchange Option | 14.51 | Call | | | 229.67830 | 269.167 | 17.34 | 0.3214 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.28 | Call | | | 1,472.00390 | 1,577.399 | 14.47 | 0.9225 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.28 | Put | | | 44.80390 | 42.599 | 14.47 | 0.0775 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.58 | Put | | | 1,112.46340 | 1,044.032 | 17.47 | 0.6814 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.58 | Call | | | 239.66340 | 278.832 | 17.47 | 0.3186 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.75 | Call | | | 1,073.66500 | 1,167.928 | 14.34 | 0.8390 | 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 | 14.37 | Put | | 948.16830 | 884.727 | 17.02 | 0.6339 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | 283.00470 | 326.907 | 17.04 | 0.3637 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | 955.80470 | 892.107 | 17.04 | 0.6363 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | 287.74990 | 332.169 | 17.00 | 0.3685 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | 940.54990 | 877.369 | 17.00 | 0.6315 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.00 | Call | | 170.26440 | 200.952 | 18.37 | 0.2402 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.50 | Put | | 386.03540 | 350.310 | 15.31 | 0.3819 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.50 | Call | | 593.23540 | 665.110 | 15.31 | 0.6181 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.65 | Call | | 1,153.04000 | 1,249.284 | 14.26 | 0.8620 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.65 | Put | | 95.84000 | 84.484 | 14.26 | 0.1380 | 0.00 | 0 | 1,050 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | 285.36830 | 329.527 | 17.02 | 0.3661 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.60 | Call | | 544.81980 | 613.602 | 15.47 | 0.5860 | 0.00 | 0 | 700 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.35 | Put | | 932.95240 | 870.036 | 16.98 | 0.6291 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.35 | Call | | 290.15240 | 334.836 | 16.98 | 0.3709 | 0.00 | 0 | 1,050 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.25 | Call | | 729.63210 | 809.121 | 14.90 | 0.6981 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.25 | Put | | 272.43210 | 244.321 | 14.90 | 0.3019 | 0.00 | 0 | 4,582 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.00 | Put | | 1,463.06440 | 1,386.152 | 18.37 | 0.7598 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.25 | Put | | 858.18100 | 797.947 | 16.76 | 0.6042 | 0.00 | 0 | 1,282 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.90 | Put | | 615.64550 | 565.710 | 16.01 | 0.5071 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.90 | Call | | 422.84550 | 480.510 | 16.01 | 0.4929 | 0.00 | 0 | 100 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.20 | Call | | 328.84190 | 377.596 | 16.66 | 0.4087 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.20 | Put | | 821.64190 | 762.796 | 16.66 | 0.5913 | 0.00 | 0 | 13,600 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.60 | Put | | 437.61980 | 398.802 | 15.47 | 0.4140 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.89 | Call | | 81.89380 | 100.188 | 19.97 | 0.1294 | 0.00 | 0 | 6,800 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 16.09 | Put | | 2,452.69960 | 2,361.259 | 20.31 | 0.8874 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 16.09 | Call | | 69.89960 | 86.059 | 20.31 | 0.1126 | 0.00 | 0 | 6,800 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.50 | Put | | 1,905.27600 | 1,821.028 | 19.30 | 0.8299 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.50 | Call | | 112.47600 | 135.828 | 19.30 | 0.1701 | 0.00 | 0 | 145,182 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.25 | Call | | 315.38100 | 362.747 | 16.76 | 0.3958 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.07 | Put | | 729.47100 | 674.369 | 16.38 | 0.5561 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.64 | Put | | 2,033.04570 | 1,946.836 | 19.54 | 0.8459 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.64 | Call | | 100.24570 | 121.636 | 19.54 | 0.1541 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.65 | Call | | 226.21330 | 263.828 | 17.62 | 0.3041 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.65 | Put | | 1,169.01330 | 1,099.028 | 17.62 | 0.6959 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.89 | Put | | 2,264.69380 | 2,175.388 | 19.97 | 0.8706 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.32 | Call | | 130.64930 | 156.787 | 19.00 | 0.1930 | 0.00 | 0 | 1,980 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.00 | Call | | 388.83960 | 443.431 | 16.23 | 0.4636 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.00 | Put | | 681.63960 | 628.631 | 16.23 | 0.5364 | 0.00 | 0 | 143,900 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.63 | Call | | 229.97090 | 268.023 | 17.58 | 0.3082 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.63 | Put | | 1,152.77090 | 1,083.223 | 17.58 | 0.6918 | 0.00 | 0 | 8,203 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.07 | Call | | 366.67100 | 419.169 | 16.38 | 0.4439 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 17.96 | Call | | 19.13270 | 27.590 | 23.98 | 0.0372 | 0.00 | 0 | 8,203 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.10 | Put | | 1,550.05460 | 1,471.410 | 18.58 | 0.7754 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.10 | Call | | 157.25460 | 186.210 | 18.58 | 0.2246 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.42 | Put | | 986.53470 | 921.838 | 17.13 | 0.6457 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.42 | Call | | 273.73470 | 316.638 | 17.13 | 0.3543 | 0.00 | 0 | 30 |

| 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 | 15.32 | Put | | 1,743.44930 | 1,661.987 | 19.00 | 0.8070 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 16.00 | Call | | 75.03220 | 92.118 | 20.16 | 0.1199 | 0.00 | 0 | 20 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.00 | Call | | 888.56970 | 977.073 | 14.56 | 0.7736 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.00 | Put | | 181.36970 | 162.273 | 14.56 | 0.2264 | 0.00 | 0 | 165,703 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.88 | Call | | 429.99110 | 488.282 | 15.97 | 0.4989 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.88 | Put | | 602.79110 | 553.482 | 15.97 | 0.5011 | 0.00 | 0 | 5,035 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 17.96 | Put | | 4,271.93270 | 4,172.790 | 23.98 | 0.9628 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.62 | Call | | 101.89860 | 123.558 | 19.51 | 0.1563 | 0.00 | 0 | 5,035 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.98 | Put | | 668.21710 | 615.813 | 16.19 | 0.5306 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.98 | Call | | 395.41710 | 450.613 | 16.19 | 0.4694 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.92 | Put | | 2,292.75410 | 2,203.111 | 20.02 | 0.8733 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.92 | Call | | 79.95410 | 97.911 | 20.02 | 0.1267 | 0.00 | 0 | 911 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 16.00 | Put | | 2,367.83220 | 2,277.318 | 20.16 | 0.8801 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.83 | Put | | 571.17280 | 523.444 | 15.86 | 0.4860 | 0.00 | 0 | 25,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.55 | Put | | 1,950.72950 | 1,865.762 | 19.39 | 0.8358 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.55 | Call | | 107.92950 | 130.562 | 19.39 | 0.1642 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.24 | Call | | 735.55500 | 815.341 | 14.88 | 0.7013 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.24 | Put | | 268.35500 | 240.541 | 14.88 | 0.2987 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.62 | Put | | 2,014.69860 | 1,928.758 | 19.51 | 0.8437 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.82 | Call | | 196.84470 | 230.921 | 17.98 | 0.2712 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.98 | Call | | 902.63650 | 991.644 | 14.55 | 0.7792 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.98 | Put | | 175.43650 | 156.844 | 14.55 | 0.2208 | 0.00 | 0 | 911 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.13 | Put | | 225.89870 | 201.295 | 14.70 | 0.2645 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.13 | Call | | 803.09870 | 886.095 | 14.70 | 0.7355 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.83 | Call | | 448.37280 | 508.244 | 15.86 | 0.5140 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.75 | Put | | 116.46500 | 103.128 | 14.34 | 0.1610 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.80 | Put | | 2,180.83090 | 2,092.582 | 19.81 | 0.8622 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.80 | Call | | 88.03090 | 107.382 | 19.81 | 0.1378 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 10.69 | Call | | 3,020.50190 | 3,128.159 | 18.01 | 0.9932 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 10.69 | Put | | 3.30190 | 3.359 | 18.01 | 0.0068 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.82 | Put | | 1,309.64470 | 1,236.121 | 17.98 | 0.7288 | 0.00 | 0 | 0 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 14.72 | Put | | 1,228.63460 | 1,157.818 | 17.72 | 0.7030 | 0.00 | 0 | 0 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 14.72 | Call | | 225.93460 | 262.818 | 17.72 | 0.2970 | 0.00 | 0 | 0 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 17.22 | Put | | 3,538.62270 | 3,440.693 | 22.40 | 0.9402 | 0.00 | 0 | 0 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 17.22 | Call | | 35.92270 | 45.693 | 22.40 | 0.0598 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.20 | Call | | 364.24940 | 414.611 | 16.62 | 0.4215 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.20 | Put | | 833.44940 | 776.011 | 16.62 | 0.5785 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 16.32 | Put | | 2,661.46750 | 2,569.676 | 20.51 | 0.8906 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 16.32 | Call | | 72.26750 | 88.276 | 20.51 | 0.1094 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.17 | Put | | 1,612.28230 | 1,534.918 | 18.62 | 0.7691 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 13.00 | Call | | 927.52280 | 1,015.440 | 14.59 | 0.7687 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.17 | Call | | 173.08230 | 203.518 | 18.62 | 0.2309 | 0.00 | 0 | 500 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.25 | Call | | 350.25200 | 399.301 | 16.72 | 0.4091 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.25 | Put | | 869.45200 | 810.701 | 16.72 | 0.5909 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.96 | Put | | 2,323.31760 | 2,235.120 | 19.92 | 0.8621 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.96 | Call | | 94.11760 | 113.720 | 19.92 | 0.1379 | 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 | 28/06/2019 | Foreign Exchange Option | 13.00 | Put | | | 196.72280 | 176.840 | 14.59 | 0.2313 | 0.00 | 0 | 500 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Option | 13.19 | Put | | | 266.67250 | 239.493 | 14.77 | 0.2850 | 0.00 | 0 | 0 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Option | 13.19 | Call | | | 812.47250 | 893.293 | 14.77 | 0.7150 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 13.45 | Call | | | 672.91530 | 746.328 | 15.22 | 0.6370 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 13.45 | Put | | | 383.71530 | 349.128 | 15.22 | 0.3630 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 16.44 | Put | | | 2,771.80800 | 2,679.457 | 20.63 | 0.8943 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 16.44 | Call | | | 71.00800 | 86.657 | 20.63 | 0.1057 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.20 | Call | | | 445.02760 | 498.225 | 16.53 | 0.4470 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.20 | Put | | | 858.22760 | 803.125 | 16.53 | 0.5530 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.50 | Put | | | 2,809.15730 | 2,719.496 | 20.40 | 0.8749 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.50 | Call | | | 95.95730 | 114.596 | 20.40 | 0.1251 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 15.34 | Put | | | 1,760.01120 | 1,684.441 | 18.68 | 0.7588 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,016.27040 | 1,103.410 | 14.65 | 0.7607 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 15.34 | Call | | | 206.81120 | 239.541 | 18.68 | 0.2412 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.25 | Call | | | 429.96290 | 481.932 | 16.62 | 0.4355 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.25 | Put | | | 893.16290 | 836.832 | 16.62 | 0.5645 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.14 | Put | | | 2,474.02160 | 2,387.878 | 19.86 | 0.8469 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.14 | Call | | | 120.82160 | 142.978 | 19.86 | 0.1531 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 13.00 | Put | | | 229.47040 | 208.310 | 14.65 | 0.2393 | 0.00 | 0 | 500 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Option | 13.24 | Put | | | 319.47870 | 290.275 | 14.90 | 0.3013 | 0.00 | 0 | 0 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Option | 13.24 | Call | | | 867.97870 | 947.075 | 14.90 | 0.6987 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 14.48 | Put | | | 1,066.97800 | 1,005.999 | 16.99 | 0.6045 | 0.00 | 0 | 3,147 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 14.48 | Call | | | 396.07800 | 443.499 | 16.99 | 0.3955 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 16.35 | Put | | | 2,661.69490 | 2,574.301 | 20.05 | 0.8533 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 16.35 | Call | | | 120.79490 | 141.801 | 20.05 | 0.1467 | 0.00 | 0 | 3,147 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.33 | Call | | | 144.45520 | 166.937 | 19.93 | 0.1625 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 13.00 | Put | | | 254.65620 | 232.202 | 14.66 | 0.2430 | 0.00 | 0 | 500 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,093.15620 | 1,179.302 | 14.66 | 0.7570 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.20 | Call | | | 517.36620 | 571.539 | 16.46 | 0.4663 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.20 | Put | | | 878.86620 | 824.439 | 16.46 | 0.5337 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.70 | Put | | | 2,980.09480 | 2,889.292 | 20.44 | 0.8648 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.70 | Call | | | 118.59480 | 136.392 | 20.44 | 0.1352 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 15.52 | Put | | | 1,915.19210 | 1,838.841 | 18.80 | 0.7550 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 15.52 | Call | | | 233.69210 | 265.941 | 18.80 | 0.2450 | 0.00 | 0 | 500 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.25 | Call | | | 501.55960 | 554.577 | 16.55 | 0.4555 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.25 | Put | | | 913.05960 | 857.477 | 16.55 | 0.5445 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.33 | Put | | | 2,635.95520 | 2,549.837 | 19.93 | 0.8375 | 0.00 | 0 | 0 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Option | 13.29 | Put | | | 366.91040 | 335.281 | 14.92 | 0.3124 | 0.00 | 0 | 0 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Option | 13.29 | Call | | | 920.61040 | 997.581 | 14.92 | 0.6876 | 0.00 | 0 | 0 |
| \$ / R | On | 04/09/2019 | Foreign Exchange Option | 14.67 | Put | | | 1,220.79790 | 1,156.253 | 17.26 | 0.6243 | 0.00 | 0 | 0 |
| \$ / R | On | 04/09/2019 | Foreign Exchange Option | 14.67 | Call | | | 397.89790 | 441.953 | 17.26 | 0.3757 | 0.00 | 0 | 0 |
| \$ / R | On | 05/09/2019 | Foreign Exchange Option | 19.00 | Put | | | 5,188.57110 | 5,090.025 | 23.35 | 0.9508 | 0.00 | 0 | 0 |
| \$ / R | On | 05/09/2019 | Foreign Exchange Option | 19.00 | Call | | | 37.47110 | 47.525 | 23.35 | 0.0492 | 0.00 | 0 | 20,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Call | | | 3,125.76280 | 3,234.266 | 15.51 | 0.9873 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Put | | | 7.76280 | 7.766 | 15.51 | 0.0127 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 12.50 | Call | | | 1,500.21670 | 1,597.312 | 14.27 | 0.8557 | 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 | 16/09/2019 | Foreign Exchange Option | 12.50 | Put | | | 132.21670 | 120.812 | 14.27 | 0.1443 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.87 | Put | | | 2,216.61270 | 2,136.469 | 19.16 | 0.7815 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.87 | Call | | | 214.61270 | 242.969 | 19.16 | 0.2185 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.55 | Put | | | 1,939.81730 | 1,863.571 | 18.72 | 0.7452 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.55 | Call | | | 257.81730 | 290.071 | 18.72 | 0.2548 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.97 | Call | | | 637.66490 | 697.322 | 16.01 | 0.5263 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.97 | Put | | | 739.66490 | 690.822 | 16.01 | 0.4737 | 0.00 | 0 | 800 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.23 | Put | | | 3,473.22660 | 3,381.218 | 21.36 | 0.8802 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.23 | Call | | | 111.22660 | 127.718 | 21.36 | 0.1198 | 0.00 | 0 | 800 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.21 | Call | | | 553.12400 | 607.290 | 16.42 | 0.4738 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.21 | Put | | | 895.12400 | 840.790 | 16.42 | 0.5262 | 0.00 | 0 | 2,700 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.85 | Put | | | 4,071.80790 | 3,977.691 | 22.63 | 0.9034 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.85 | Call | | | 89.80790 | 104.191 | 22.63 | 0.0966 | 0.00 | 0 | 2,700 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.72 | Call | | | 411.34170 | 454.761 | 17.31 | 0.3754 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.72 | Put | | | 1,263.34170 | 1,198.261 | 17.31 | 0.6246 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.47 | Put | | | 4,665.13290 | 4,570.776 | 23.25 | 0.9266 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.47 | Call | | | 63.13290 | 77.276 | 23.25 | 0.0734 | 0.00 | 0 | 1,200 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.56 | Call | | | 256.32930 | 288.450 | 18.74 | 0.2536 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.56 | Put | | | 1,948.32930 | 1,871.950 | 18.74 | 0.7464 | 0.00 | 0 | 2,571 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.93 | Put | | | 4,149.56000 | 4,055.216 | 22.80 | 0.9058 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.93 | Call | | | 87.56000 | 101.716 | 22.80 | 0.0942 | 0.00 | 0 | 2,571 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.38 | Call | | | 284.64670 | 319.188 | 18.49 | 0.2766 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.38 | Put | | | 1,796.64670 | 1,722.688 | 18.49 | 0.7234 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.64 | Put | | | 3,868.21850 | 3,774.743 | 22.20 | 0.8964 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.64 | Call | | | 96.21850 | 111.244 | 22.20 | 0.1036 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.33 | Call | | | 515.34710 | 566.958 | 16.63 | 0.4490 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.33 | Put | | | 977.34710 | 920.458 | 16.63 | 0.5510 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 19.32 | Put | | | 5,486.46510 | 5,386.897 | 23.25 | 0.9554 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 19.32 | Call | | | 34.46510 | 43.397 | 23.25 | 0.0446 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.63 | Put | | | 4,818.44040 | 4,722.947 | 23.25 | 0.9330 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.63 | Call | | | 56.44040 | 69.447 | 23.25 | 0.0670 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.09 | Call | | | 593.83280 | 650.648 | 16.22 | 0.4996 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.09 | Put | | | 815.83280 | 764.148 | 16.22 | 0.5004 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.14 | Call | | | 576.50190 | 632.202 | 16.30 | 0.4887 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.14 | Put | | | 848.50190 | 795.702 | 16.30 | 0.5113 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.67 | Put | | | 4,856.87350 | 4,761.108 | 23.25 | 0.9345 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.67 | Call | | | 54.87350 | 67.608 | 23.25 | 0.0655 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.91 | Call | | | 660.80670 | 722.077 | 15.91 | 0.5400 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.91 | Put | | | 702.80670 | 655.577 | 15.91 | 0.4600 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.29 | Put | | | 4,493.53670 | 4,400.554 | 23.25 | 0.9187 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.29 | Call | | | 71.53670 | 87.054 | 23.25 | 0.0813 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.25 | Call | | | 978.88940 | 1,056.682 | 14.86 | 0.6982 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.25 | Put | | | 360.88940 | 330.182 | 14.86 | 0.3018 | 0.00 | 0 | 3,900 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.00 | Call | | | 626.40450 | 685.262 | 16.06 | 0.5196 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.00 | Put | | | 758.40450 | 708.762 | 16.06 | 0.4804 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.70 | Call | | | 749.46990 | 815.649 | 15.57 | 0.5892 | 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 | 16/09/2019 | Foreign Exchange Option | 13.70 | Put | | | 581.46990 | 539.149 | 15.57 | 0.4108 | 0.00 | 0 | 2,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.15 | Call | | | 1,037.52960 | 1,120.222 | 14.77 | 0.7216 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.15 | Put | | | 319.52960 | 293.722 | 14.77 | 0.2784 | 0.00 | 0 | 11,333 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.60 | Put | | | 527.74910 | 487.664 | 15.40 | 0.3868 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.60 | Call | | | 795.74910 | 864.164 | 15.40 | 0.6132 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.46 | Call | | | 864.97170 | 936.561 | 15.17 | 0.6473 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.46 | Put | | | 456.97170 | 420.061 | 15.17 | 0.3527 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.44 | Call | | | 875.29260 | 947.338 | 15.14 | 0.6522 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.44 | Put | | | 447.29260 | 410.838 | 15.14 | 0.3478 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.65 | Put | | | 554.28370 | 513.079 | 15.49 | 0.3988 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.65 | Call | | | 772.28370 | 839.579 | 15.49 | 0.6012 | 0.00 | 0 | 5,666 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.45 | Call | | | 870.11850 | 941.934 | 15.16 | 0.6497 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.45 | Put | | | 452.11850 | 415.434 | 15.16 | 0.3503 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.89 | Put | | | 3,140.47330 | 3,049.704 | 20.52 | 0.8547 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.89 | Call | | | 142.87330 | 160.304 | 20.52 | 0.1453 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.20 | Call | | | 588.50940 | 643.236 | 16.38 | 0.4833 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.20 | Put | | | 896.10940 | 842.636 | 16.38 | 0.5167 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 13.00 | Put | | | 276.76090 | 253.388 | 14.63 | 0.2450 | 0.00 | 0 | 500 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,169.16090 | 1,253.988 | 14.63 | 0.7550 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.25 | Call | | | 572.04230 | 625.699 | 16.46 | 0.4730 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.25 | Put | | | 929.64230 | 875.099 | 16.46 | 0.5270 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 15.68 | Put | | | 2,049.83540 | 1,972.792 | 18.83 | 0.7499 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 15.68 | Call | | | 262.23540 | 293.392 | 18.83 | 0.2501 | 0.00 | 0 | 500 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.50 | Call | | | 169.43710 | 192.093 | 19.94 | 0.1719 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.50 | Put | | | 2,777.03710 | 2,691.493 | 19.94 | 0.8281 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Option | 13.33 | Put | | | 407.66520 | 374.116 | 14.96 | 0.3194 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Option | 13.33 | Call | | | 973.56520 | 1,048.116 | 14.96 | 0.6806 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 17.09 | Call | | | 165.18180 | 184.710 | 20.69 | 0.1541 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.39 | Put | | | 453.73100 | 419.030 | 15.03 | 0.3294 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.39 | Call | | | 1,010.03100 | 1,083.030 | 15.03 | 0.6706 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 16.70 | Put | | | 2,944.42850 | 2,860.158 | 20.03 | 0.8221 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 16.70 | Call | | | 190.72850 | 214.158 | 20.03 | 0.1779 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.20 | Call | | | 658.33370 | 714.193 | 16.33 | 0.4982 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.20 | Put | | | 912.03370 | 860.193 | 16.33 | 0.5018 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,243.86510 | 1,328.003 | 14.65 | 0.7537 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.00 | Put | | | 297.56510 | 274.003 | 14.65 | 0.2463 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.25 | Call | | | 641.28500 | 696.142 | 16.41 | 0.4885 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.25 | Put | | | 944.98500 | 892.142 | 16.41 | 0.5115 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 15.87 | Put | | | 2,207.79270 | 2,131.308 | 18.94 | 0.7488 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 15.87 | Call | | | 284.09270 | 315.308 | 18.94 | 0.2512 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 17.09 | Put | | | 3,308.88180 | 3,220.710 | 20.69 | 0.8459 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.20 | Call | | | 722.91390 | 778.994 | 16.29 | 0.5108 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.20 | Put | | | 925.91390 | 874.794 | 16.29 | 0.4892 | 0.00 | 0 | 250 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 17.26 | Put | | | 3,450.83380 | 3,362.213 | 20.76 | 0.8386 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 17.26 | Call | | | 187.83380 | 206.413 | 20.76 | 0.1614 | 0.00 | 0 | 250 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.03 | Put | | | 2,339.58650 | 2,262.880 | 19.01 | 0.7464 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 13.00 | Call | | 1,312.91250 | 1,396.117 | 14.67 | 0.7531 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.03 | Call | | 306.58650 | 337.080 | 19.01 | 0.2536 | 0.00 | 0 | 500 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.25 | Call | | 705.37860 | 760.497 | 16.37 | 0.5015 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.25 | Put | | 958.37860 | 906.297 | 16.37 | 0.4985 | 0.00 | 0 | 250 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.87 | Put | | 3,086.20340 | 3,000.984 | 20.09 | 0.8163 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.87 | Call | | 213.20340 | 235.184 | 20.09 | 0.1837 | 0.00 | 0 | 250 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 13.00 | Put | | 315.91250 | 291.917 | 14.67 | 0.2469 | 0.00 | 0 | 500 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Option | 13.44 | Put | | 496.04200 | 460.013 | 15.07 | 0.3354 | 0.00 | 0 | 0 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Option | 13.44 | Call | | 1,058.34200 | 1,129.413 | 15.07 | 0.6646 | 0.00 | 0 | 0 |
| \$ / R | On | 04/12/2019 | Foreign Exchange Option | 14.84 | Put | | 1,374.75070 | 1,312.279 | 17.26 | 0.5960 | 0.00 | 0 | 0 |
| \$ / R | On | 04/12/2019 | Foreign Exchange Option | 14.84 | Call | | 540.55070 | 585.079 | 17.26 | 0.4040 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.89 | Call | | 2,197.31500 | 2,295.317 | 13.30 | 0.9294 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.89 | Put | | 65.81500 | 56.817 | 13.30 | 0.0706 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.66 | Call | | 975.84370 | 1,042.160 | 15.42 | 0.6212 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.66 | Put | | 614.34370 | 573.660 | 15.42 | 0.3788 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.07 | Call | | 801.76420 | 860.065 | 16.06 | 0.5406 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Put | | 2,149.77820 | 2,076.835 | 18.68 | 0.7151 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Put | | 2,158.15720 | 2,085.100 | 18.69 | 0.7162 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Call | | 362.90780 | 397.079 | 18.66 | 0.2859 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Put | | 2,141.40780 | 2,068.579 | 18.66 | 0.7141 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 17.38 | Put | | 3,553.93580 | 3,466.950 | 20.89 | 0.8368 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 17.38 | Call | | 195.43580 | 215.450 | 20.89 | 0.1632 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Call | | 361.27820 | 395.335 | 18.68 | 0.2849 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.07 | Put | | 850.26420 | 801.565 | 16.06 | 0.4594 | 0.00 | 0 | 1,351 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.85 | Put | | 3,059.52390 | 2,976.822 | 19.99 | 0.8067 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.85 | Call | | 231.02390 | 255.322 | 19.99 | 0.1933 | 0.00 | 0 | 1,351 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Put | | 6,036.79380 | 5,940.542 | 22.65 | 0.9410 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Call | | 58.29380 | 69.042 | 22.65 | 0.0590 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Call | | 359.65720 | 393.600 | 18.69 | 0.2838 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.20 | Call | | 791.50090 | 848.123 | 16.23 | 0.5233 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.20 | Put | | 938.80090 | 888.223 | 16.23 | 0.4767 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.44 | Put | | 3,599.44040 | 3,511.222 | 20.84 | 0.8308 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.44 | Call | | 212.14040 | 231.122 | 20.84 | 0.1692 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 16.21 | Put | | 2,486.19840 | 2,409.373 | 19.09 | 0.7447 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 16.21 | Call | | 328.89840 | 359.273 | 19.09 | 0.2553 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.25 | Call | | 773.47570 | 829.168 | 16.30 | 0.5144 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.25 | Put | | 970.77570 | 919.268 | 16.30 | 0.4856 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.05 | Put | | 3,235.46040 | 3,149.066 | 20.16 | 0.8101 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.05 | Call | | 238.16040 | 258.966 | 20.16 | 0.1899 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 13.00 | Put | | 333.97600 | 309.544 | 14.67 | 0.2467 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 13.00 | Call | | 1,386.67600 | 1,469.444 | 14.67 | 0.7533 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Option | 13.49 | Put | | 537.29440 | 500.004 | 15.13 | 0.3406 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Option | 13.49 | Call | | 1,103.49440 | 1,173.404 | 15.13 | 0.6594 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Option | 13.54 | Put | | 576.16870 | 537.538 | 15.18 | 0.3452 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Option | 13.54 | Call | | 1,142.36870 | 1,211.338 | 15.18 | 0.6548 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2020 | Foreign Exchange Option | 13.59 | Put | | 618.02230 | 577.252 | 15.29 | 0.3487 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R | On | 02/03/2020 | Foreign Exchange Option | 13.59 | Call | | | 1,188.82230 | 1,258.752 | 15.29 | 0.6513 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.91 | Call | | | 2,349.60470 | 2,449.189 | 12.36 | 0.9295 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.91 | Put | | | 74.00470 | 61.089 | 12.36 | 0.0705 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 14.01 | Call | | | 1,032.24890 | 1,096.269 | 15.95 | 0.5813 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 14.01 | Put | | | 856.64890 | 808.169 | 15.95 | 0.4187 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.61 | Call | | | 558.26820 | 599.477 | 18.18 | 0.3579 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.61 | Put | | | 1,982.66820 | 1,911.377 | 18.18 | 0.6421 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 17.73 | Put | | | 3,828.04000 | 3,738.197 | 21.01 | 0.8062 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 17.73 | Call | | | 283.64000 | 306.297 | 21.01 | 0.1938 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.62 | Call | | | 556.16790 | 597.373 | 18.19 | 0.3568 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.62 | Put | | | 1,990.56790 | 1,919.273 | 18.19 | 0.6432 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.63 | Call | | | 554.07160 | 595.279 | 18.21 | 0.3557 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.63 | Put | | | 1,998.47160 | 1,927.179 | 18.21 | 0.6443 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Option | 13.64 | Put | | | 660.40800 | 617.873 | 15.43 | 0.3516 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Option | 13.64 | Call | | | 1,236.10800 | 1,308.273 | 15.43 | 0.6484 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Option | 13.69 | Put | | | 698.84340 | 654.786 | 15.53 | 0.3547 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Option | 13.69 | Call | | | 1,272.44340 | 1,346.386 | 15.53 | 0.6453 | 0.00 | 0 | 0 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Option | 13.74 | Put | | | 739.50250 | 694.513 | 15.65 | 0.3562 | 0.00 | 0 | 0 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Option | 13.74 | Call | | | 1,325.00250 | 1,400.313 | 15.65 | 0.6438 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Call | | | 823.50910 | 879.629 | 17.58 | 0.4464 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Put | | | 1,659.70910 | 1,594.929 | 17.58 | 0.5536 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Call | | | 828.94660 | 885.389 | 17.56 | 0.4488 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Put | | | 1,645.14660 | 1,580.689 | 17.56 | 0.5512 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Call | | | 826.22230 | 882.499 | 17.57 | 0.4476 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Put | | | 1,652.42230 | 1,587.799 | 17.57 | 0.5524 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Put | | | 1,801.17260 | 1,735.418 | 17.79 | 0.5580 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Call | | | 859.17260 | 916.818 | 17.79 | 0.4420 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Call | | | 951.51720 | 1,012.385 | 17.73 | 0.4599 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Put | | | 1,792.51720 | 1,729.085 | 17.73 | 0.5401 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Call | | | 957.07860 | 1,018.224 | 17.71 | 0.4621 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Put | | | 1,778.07860 | 1,714.924 | 17.71 | 0.5379 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Call | | | 954.29640 | 1,015.299 | 17.72 | 0.4610 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Put | | | 1,785.29640 | 1,721.999 | 17.72 | 0.5390 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 23,800,969.20 | 106,000 | 4,955,755 |
| Total \$ / R | | | | | | | | | | | | 2,452,555,661.20 | 283,754 | 5,727,821 |
| \$ / R MAXI | On | 18/03/2019 | Foreign Exchange Future | | | 13.66770 | | 13.56150 | | | 0.0000 | 0.00 | 0 | 422 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Future | | | 13.81480 | | 13.70720 | | | 0.0000 | 0.00 | 0 | 10 |
| \$ / R MAXI | On | 16/09/2019 | Foreign Exchange Future | | | 13.97650 | | 13.86800 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/12/2019 | Foreign Exchange Future | | | 14.12850 | | 14.02150 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2020 | Foreign Exchange Future | | | 14.29810 | | 14.18560 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 0.00 | 0 | 432 |
| \$ / R MAXI | On | 18/03/2019 | Foreign Exchange Option | 14.03 | Call | | | 11,650.10950 | 14,735.698 | 16.26 | 0.3208 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 18/03/2019 | Foreign Exchange Option | 14.03 | Put | | | 58,500.10950 | 50,965.698 | 16.26 | 0.6792 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|-------------------------|--------|------------|-----------|---------------|--------------|-------------------|------------|---------------|----------------------|------------------|----------------|
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.04 | Call | | | 11,446.30420 | 14,490.110 | 16.30 | 0.3164 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.04 | Put | | | 59,296.30420 | 51,720.110 | 16.30 | 0.6836 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.02 | Call | | | 11,857.30510 | 14,985.311 | 16.23 | 0.3252 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.02 | Put | | | 57,707.30510 | 50,215.311 | 16.23 | 0.6748 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 28,536.83220 | 32,952.675 | 17.02 | 0.3661 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 94,816.83220 | 88,472.675 | 17.02 | 0.6339 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 28,300.46620 | 32,690.678 | 17.04 | 0.3637 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 95,580.46620 | 89,210.678 | 17.04 | 0.6363 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 28,774.98560 | 33,216.878 | 17.00 | 0.3685 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 94,054.98560 | 87,736.878 | 17.00 | 0.6315 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.70 | Call | | | 41,602.32690 | 45,980.691 | 17.27 | 0.3789 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.70 | Put | | | 124,802.32690 | 118,330.691 | 17.27 | 0.6211 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.71 | Call | | | 41,367.28660 | 45,727.825 | 17.29 | 0.3772 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.71 | Put | | | 125,567.28660 | 119,077.825 | 17.29 | 0.6228 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.69 | Call | | | 41,838.49720 | 46,238.893 | 17.25 | 0.3807 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.69 | Put | | | 124,038.49720 | 117,588.893 | 17.25 | 0.6193 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.02 | Call | | | 82,124.40650 | 88,037.772 | 15.98 | 0.5501 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.02 | Put | | | 81,974.40650 | 77,187.772 | 15.98 | 0.4499 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.03 | Call | | | 81,730.96920 | 87,627.487 | 16.00 | 0.5482 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.03 | Put | | | 82,580.96920 | 77,777.487 | 16.00 | 0.4518 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.01 | Call | | | 82,520.34410 | 88,450.087 | 15.97 | 0.5520 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.01 | Put | | | 81,370.34410 | 76,600.087 | 15.97 | 0.4480 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 16/03/2020 | Foreign Exchange Option | 14.68 | Call | | | 79,137.57510 | 84,528.566 | 16.90 | 0.4762 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 16/03/2020 | Foreign Exchange Option | 14.68 | Put | | | 128,577.57510 | 122,718.566 | 16.90 | 0.5238 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 16/03/2020 | Foreign Exchange Option | 14.69 | Call | | | 78,827.42070 | 84,203.223 | 16.91 | 0.4748 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 16/03/2020 | Foreign Exchange Option | 14.69 | Put | | | 129,267.42070 | 123,393.223 | 16.91 | 0.5252 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 16/03/2020 | Foreign Exchange Option | 14.67 | Call | | | 79,448.54930 | 84,855.362 | 16.88 | 0.4777 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 16/03/2020 | Foreign Exchange Option | 14.67 | Put | | | 127,888.54930 | 122,045.362 | 16.88 | 0.5223 | 0.00 | 0 | 0 | |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 0.00 | 0 | 432 |
| £ / R | On | 28/02/2019 | Foreign Exchange Future | | | 17.72620 | 17.56970 | | 0.0000 | | 0.00 | 0 | 47 | |
| £ / R | On | 18/03/2019 | Foreign Exchange Future | | | 17.78040 | 17.62300 | | 0.0000 | | 1,209,067.20 | 68 | 398,081 | |
| £ / R | On | 29/03/2019 | Foreign Exchange Future | | | 17.81390 | 17.65590 | | 0.0000 | | 0.00 | 0 | 80 | |
| £ / R | On | 15/04/2019 | Foreign Exchange Future | | | 17.86590 | 17.70710 | | 0.0000 | | 0.00 | 0 | 43 | |
| £ / R | On | 26/04/2019 | Foreign Exchange Future | | | 17.89950 | 17.74040 | | 0.0000 | | 0.00 | 0 | 120 | |
| £ / R | On | 29/04/2019 | Foreign Exchange Future | | | 17.90870 | 17.74950 | | 0.0000 | | 0.00 | 0 | 27 | |
| £ / R | On | 14/06/2019 | Foreign Exchange Future | | | 18.05190 | 17.89070 | | 0.0000 | | 0.00 | 0 | 5,824 | |
| £ / R | On | 16/09/2019 | Foreign Exchange Future | | | 18.34730 | 18.18290 | | 0.0000 | | 15,778,678.00 | 860 | 16,469 | |
| £ / R | On | 13/12/2019 | Foreign Exchange Future | | | 18.62390 | 18.45940 | | 0.0000 | | 0.00 | 0 | 12,690 | |
| £ / R | On | 16/03/2020 | Foreign Exchange Future | | | 18.93050 | 18.75530 | | 0.0000 | | 0.00 | 0 | 0 | |
| Total £ / R Future | | | | | | | | | | | | 16,987,745.20 | 928 | 433,381 |
| £ / R | On | 28/02/2019 | Foreign Exchange Option | 17.67 | Put | | 298.75530 | 218.366 | 14.49 | 0.4567 | 0.00 | 0 | 0 | |
| £ / R | On | 28/02/2019 | Foreign Exchange Option | 17.67 | Call | | 198.45530 | 274.566 | 14.49 | 0.5433 | 0.00 | 0 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 20.00 | Put | | | 2,383.65860 | 2,229.460 | 18.13 | 0.9748 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 20.00 | Call | | | 6.65860 | 9.860 | 18.13 | 0.0252 | 0.00 | 0 | 500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 19.00 | Put | | | 1,410.98170 | 1,270.669 | 16.39 | 0.8871 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 19.00 | Call | | | 33.98170 | 51.069 | 16.39 | 0.1129 | 0.00 | 0 | 2,500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Call | | | 193.82980 | 254.095 | 15.14 | 0.4116 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Put | | | 570.82980 | 473.695 | 15.14 | 0.5884 | 0.00 | 0 | 500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 21.44 | Put | | | 3,818.87520 | 3,661.858 | 22.25 | 0.9944 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 21.44 | Call | | | 1.87520 | 2.258 | 22.25 | 0.0056 | 0.00 | 0 | 500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Call | | | 122.46670 | 166.025 | 15.55 | 0.2979 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Put | | | 789.46670 | 675.625 | 15.55 | 0.7021 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 19.19 | Call | | | 23.33310 | 35.975 | 16.57 | 0.0835 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 19.19 | Put | | | 1,590.33310 | 1,445.575 | 16.57 | 0.9165 | 0.00 | 0 | 1,000 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 20.18 | Put | | | 2,562.30630 | 2,407.467 | 18.62 | 0.9798 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 20.18 | Call | | | 5.30630 | 7.867 | 18.62 | 0.0202 | 0.00 | 0 | 1,500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Call | | | 120.48190 | 163.526 | 15.57 | 0.2944 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Put | | | 797.48190 | 683.126 | 15.57 | 0.7056 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Call | | | 118.52550 | 161.060 | 15.58 | 0.2909 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Put | | | 805.52550 | 690.660 | 15.58 | 0.7091 | 0.00 | 0 | 0 |
| £ / R | On | 29/03/2019 | Foreign Exchange Option | 18.09 | Put | | | 657.19080 | 562.508 | 15.46 | 0.5949 | 0.00 | 0 | 0 |
| £ / R | On | 29/03/2019 | Foreign Exchange Option | 18.09 | Call | | | 223.09080 | 286.408 | 15.46 | 0.4051 | 0.00 | 0 | 0 |
| £ / R | On | 15/04/2019 | Foreign Exchange Option | 18.11 | Put | | | 694.65470 | 607.598 | 15.47 | 0.5681 | 0.00 | 0 | 0 |
| £ / R | On | 15/04/2019 | Foreign Exchange Option | 18.11 | Call | | | 291.75470 | 363.498 | 15.47 | 0.4319 | 0.00 | 0 | 0 |
| £ / R | On | 26/04/2019 | Foreign Exchange Option | 18.11 | Put | | | 709.03870 | 626.776 | 15.50 | 0.5506 | 0.00 | 0 | 0 |
| £ / R | On | 26/04/2019 | Foreign Exchange Option | 18.11 | Call | | | 339.43870 | 416.276 | 15.50 | 0.4494 | 0.00 | 0 | 0 |
| £ / R | On | 29/04/2019 | Foreign Exchange Option | 17.68 | Put | | | 460.96000 | 406.008 | 15.32 | 0.4152 | 0.00 | 0 | 0 |
| £ / R | On | 29/04/2019 | Foreign Exchange Option | 17.68 | Call | | | 530.46000 | 634.708 | 15.32 | 0.5848 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Call | | | 361.73260 | 431.167 | 15.80 | 0.3853 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Put | | | 1,101.03260 | 1,009.267 | 15.80 | 0.6147 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Call | | | 358.87540 | 427.949 | 15.81 | 0.3831 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Put | | | 1,108.17540 | 1,016.049 | 15.81 | 0.6169 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Call | | | 364.61330 | 434.407 | 15.79 | 0.3874 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Put | | | 1,093.91330 | 1,002.506 | 15.79 | 0.6126 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.00 | Put | | | 694.21270 | 627.988 | 15.41 | 0.4693 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.00 | Call | | | 584.91270 | 679.889 | 15.41 | 0.5307 | 0.00 | 0 | 1,000 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.81 | Call | | | 608.20300 | 690.433 | 15.67 | 0.4430 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.81 | Put | | | 1,235.30300 | 1,153.133 | 15.67 | 0.5570 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.82 | Call | | | 604.84770 | 686.797 | 15.67 | 0.4413 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.82 | Put | | | 1,241.94770 | 1,159.497 | 15.67 | 0.5587 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.83 | Call | | | 601.51400 | 683.178 | 15.68 | 0.4396 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.83 | Put | | | 1,248.61400 | 1,165.878 | 15.68 | 0.5604 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.96 | Call | | | 532.38140 | 598.520 | 16.19 | 0.3480 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.96 | Put | | | 2,032.98140 | 1,934.620 | 16.19 | 0.6520 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.97 | Call | | | 530.08580 | 596.022 | 16.19 | 0.3468 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.97 | Put | | | 2,040.68580 | 1,942.122 | 16.19 | 0.6532 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.95 | Call | | | 534.69310 | 601.035 | 16.18 | 0.3491 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.95 | Put | | | 2,025.29310 | 1,927.135 | 16.18 | 0.6509 | 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 | 16/03/2020 | Foreign Exchange Option | 20.29 | Call | | | 704.28360 | 778.991 | 16.47 | 0.3766 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.29 | Put | | | 2,238.98360 | 2,138.491 | 16.47 | 0.6234 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.30 | Call | | | 701.79030 | 776.319 | 16.47 | 0.3756 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.30 | Put | | | 2,246.49030 | 2,145.819 | 16.47 | 0.6244 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.31 | Call | | | 699.31320 | 773.648 | 16.48 | 0.3746 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.31 | Put | | | 2,254.01320 | 2,153.148 | 16.48 | 0.6254 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 7,500 |
| Total £ / R | | | | | | | | | | | | 16,987,745.20 | 928 | 440,881 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Future | | | 0.12490 | | 0.12400 | | | 0.0000 | 0.00 | 0 | 10,000 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.12720 | | 0.12620 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Future | | | 0.12970 | | 0.12870 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Future | | | 0.13210 | | 0.13110 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Future | | | 0.13480 | | 0.13370 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 10,000 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.11 | Call | | | 1,406.16480 | 1,495.249 | 18.88 | 0.9816 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.11 | Put | | | 6.16480 | 5.249 | 18.88 | 0.0184 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.12 | Call | | | 495.88630 | 564.816 | 15.41 | 0.7938 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.12 | Put | | | 95.88630 | 74.816 | 15.41 | 0.2062 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.13 | Call | | | 93.73200 | 114.609 | 18.29 | 0.2613 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.13 | Put | | | 693.73200 | 624.609 | 18.29 | 0.7387 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Call | | | 389.06010 | 422.690 | 18.23 | 0.4409 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Put | | | 769.06010 | 702.690 | 18.23 | 0.5591 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Call | | | 170.36710 | 187.038 | 20.10 | 0.2268 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Put | | | 1,550.36710 | 1,467.038 | 20.10 | 0.7732 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Call | | | 851.96800 | 915.304 | 16.18 | 0.7448 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Put | | | 231.96800 | 195.304 | 16.18 | 0.2552 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.14 | Put | | | 1,523.15250 | 1,441.238 | 19.76 | 0.6628 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,176.69970 | 1,232.310 | 16.34 | 0.7502 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.12 | Put | | | 306.69970 | 262.310 | 16.34 | 0.2498 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.13 | Call | | | 683.42230 | 715.657 | 18.14 | 0.5216 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.13 | Put | | | 813.42230 | 745.657 | 18.14 | 0.4784 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.14 | Call | | | 393.15250 | 411.238 | 19.76 | 0.3372 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,465.77490 | 1,515.205 | 16.50 | 0.7607 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.12 | Put | | | 355.77490 | 305.205 | 16.50 | 0.2393 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.13 | Call | | | 954.90740 | 982.266 | 18.18 | 0.5712 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.13 | Put | | | 844.90740 | 772.266 | 18.18 | 0.4288 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.14 | Call | | | 618.43260 | 634.380 | 19.64 | 0.4086 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.14 | Put | | | 1,508.43260 | 1,424.380 | 19.64 | 0.5914 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.14 | Call | | | 864.44460 | 888.178 | 19.64 | 0.4680 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.14 | Put | | | 1,494.44460 | 1,408.178 | 19.64 | 0.5320 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.15 | Call | | | 615.83010 | 632.429 | 20.97 | 0.3539 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.15 | Put | | | 2,245.83010 | 2,152.429 | 20.97 | 0.6461 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.13 | Call | | | 1,235.28850 | 1,267.606 | 18.22 | 0.6122 | 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 | 16/03/2020 | Foreign Exchange Option | 0.13 | Put | | | 865.28850 | 787.606 | 18.22 | 0.3878 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 10,000 |
| € / R | On | 20/02/2019 | Foreign Exchange Future | | | 15.47620 | | 15.40920 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 28/02/2019 | Foreign Exchange Future | | | 15.50110 | | 15.43400 | | | 0.0000 | 0.00 | 0 | 29 |
| € / R | On | 18/03/2019 | Foreign Exchange Future | | | 15.55810 | | 15.49070 | | | 0.0000 | 7,001,145.00 | 450 | 139,470 |
| € / R | On | 29/03/2019 | Foreign Exchange Future | | | 15.59360 | | 15.52580 | | | 0.0000 | 0.00 | 0 | 53 |
| € / R | On | 15/04/2019 | Foreign Exchange Future | | | 15.64830 | | 15.58010 | | | 0.0000 | 0.00 | 0 | 4 |
| € / R | On | 26/04/2019 | Foreign Exchange Future | | | 15.68380 | | 15.61540 | | | 0.0000 | 0.00 | 0 | 1 |
| € / R | On | 14/06/2019 | Foreign Exchange Future | | | 15.84450 | | 15.77520 | | | 0.0000 | 649,624.50 | 41 | 29,425 |
| € / R | On | 14/08/2019 | Foreign Exchange Future | | | 16.04770 | | 15.97770 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Future | | | 16.15870 | | 16.08880 | | | 0.0000 | 0.00 | 0 | 21,578 |
| € / R | On | 13/12/2019 | Foreign Exchange Future | | | 16.45630 | | 16.38980 | | | 0.0000 | 0.00 | 0 | 17,899 |
| € / R | On | 16/03/2020 | Foreign Exchange Future | | | 16.78910 | | 16.71630 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 7,650,769.50 | 491 | 208,459 |
| € / R | On | 20/02/2019 | Foreign Exchange Option | 15.80 | Put | | | 435.11850 | 380.691 | 14.66 | 0.7687 | 0.00 | 0 | 0 |
| € / R | On | 20/02/2019 | Foreign Exchange Option | 15.80 | Call | | | 44.31850 | 56.891 | 14.66 | 0.2313 | 0.00 | 0 | 0 |
| € / R | On | 28/02/2019 | Foreign Exchange Option | 15.77 | Put | | | 426.51630 | 379.843 | 14.69 | 0.6810 | 0.00 | 0 | 0 |
| € / R | On | 28/02/2019 | Foreign Exchange Option | 15.77 | Call | | | 90.51630 | 110.943 | 14.69 | 0.3190 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 15.60 | Put | | | 340.21120 | 303.970 | 13.91 | 0.5145 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Put | | | 733.72480 | 683.834 | 15.48 | 0.7543 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 19.65 | Put | | | 4,160.84750 | 4,093.478 | 26.42 | 0.9961 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 19.65 | Call | | | 1.54750 | 1.578 | 26.42 | 0.0039 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Put | | | 627.36780 | 580.232 | 15.09 | 0.7064 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Call | | | 118.06780 | 138.332 | 15.09 | 0.2936 | 0.00 | 0 | 650 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 15.60 | Call | | | 230.91120 | 262.070 | 13.91 | 0.4855 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 17.33 | Put | | | 1,849.28080 | 1,785.942 | 18.33 | 0.9616 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Call | | | 92.81070 | 110.123 | 15.51 | 0.2423 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Put | | | 742.11070 | 692.023 | 15.51 | 0.7577 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Call | | | 91.22370 | 108.341 | 15.54 | 0.2389 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Put | | | 750.52370 | 700.241 | 15.54 | 0.7611 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Call | | | 94.42480 | 111.934 | 15.48 | 0.2457 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 17.33 | Call | | | 9.98080 | 14.042 | 18.33 | 0.0384 | 0.00 | 0 | 0 |
| € / R | On | 29/03/2019 | Foreign Exchange Option | 16.32 | Put | | | 895.10960 | 844.239 | 15.88 | 0.7719 | 0.00 | 0 | 0 |
| € / R | On | 29/03/2019 | Foreign Exchange Option | 16.32 | Call | | | 100.90960 | 117.839 | 15.88 | 0.2281 | 0.00 | 0 | 0 |
| € / R | On | 15/04/2019 | Foreign Exchange Option | 16.28 | Put | | | 859.48170 | 812.141 | 15.52 | 0.7129 | 0.00 | 0 | 0 |
| € / R | On | 15/04/2019 | Foreign Exchange Option | 16.28 | Call | | | 159.58170 | 180.441 | 15.52 | 0.2871 | 0.00 | 0 | 0 |
| € / R | On | 26/04/2019 | Foreign Exchange Option | 16.42 | Put | | | 971.57860 | 925.062 | 15.80 | 0.7229 | 0.00 | 0 | 0 |
| € / R | On | 26/04/2019 | Foreign Exchange Option | 16.42 | Call | | | 166.97860 | 188.862 | 15.80 | 0.2771 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Call | | | 225.66880 | 250.043 | 16.44 | 0.2769 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Put | | | 1,310.46880 | 1,265.543 | 16.44 | 0.7231 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Call | | | 223.91090 | 248.169 | 16.46 | 0.2751 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Put | | | 1,318.71090 | 1,273.669 | 16.46 | 0.7249 | 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 | 16.88 | Call | | | 222.17080 | 246.307 | 16.48 | 0.2734 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Put | | | 1,326.97080 | 1,281.807 | 16.48 | 0.7266 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.03 | Put | | | 699.20920 | 671.246 | 14.82 | 0.4747 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.03 | Call | | | 646.90920 | 688.946 | 14.82 | 0.5253 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 19.65 | Put | | | 3,753.83590 | 3,696.926 | 20.19 | 0.9075 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 19.65 | Call | | | 81.53590 | 94.626 | 20.19 | 0.0925 | 0.00 | 0 | 62,400 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.24 | Call | | | 568.79820 | 607.644 | 15.14 | 0.4780 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.24 | Put | | | 831.09820 | 799.944 | 15.14 | 0.5220 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 17.01 | Call | | | 356.65900 | 386.119 | 16.37 | 0.3311 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 17.01 | Put | | | 1,388.95900 | 1,348.419 | 16.37 | 0.6689 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 18.60 | Call | | | 196.33240 | 215.405 | 18.46 | 0.1820 | 0.00 | 0 | 55,000 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.78 | Call | | | 298.90020 | 323.677 | 17.39 | 0.2614 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.78 | Put | | | 1,990.10020 | 1,944.977 | 17.39 | 0.7386 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.79 | Call | | | 297.32460 | 322.020 | 17.40 | 0.2603 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.79 | Put | | | 1,998.52460 | 1,953.320 | 17.40 | 0.7397 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.77 | Call | | | 300.48520 | 325.340 | 17.38 | 0.2626 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.77 | Put | | | 1,981.68520 | 1,936.640 | 17.38 | 0.7374 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 18.60 | Put | | | 2,707.53240 | 2,656.705 | 18.46 | 0.8180 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 16.15 | Call | | | 1,000.04940 | 1,041.106 | 14.71 | 0.5818 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 16.15 | Put | | | 760.24940 | 734.806 | 14.71 | 0.4182 | 0.00 | 0 | 17,150 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 20.62 | Put | | | 4,442.66520 | 4,388.633 | 21.35 | 0.8531 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.01 | Put | | | 2,073.90790 | 2,032.852 | 17.16 | 0.6889 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 13.73 | Call | | | 2,723.68010 | 2,788.032 | 13.59 | 0.9347 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 13.73 | Put | | | 63.88010 | 61.732 | 13.59 | 0.0653 | 0.00 | 0 | 17,150 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 20.62 | Call | | | 212.46520 | 224.933 | 21.35 | 0.1469 | 0.00 | 0 | 17,150 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.02 | Call | | | 451.92080 | 477.297 | 17.17 | 0.3101 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.02 | Put | | | 2,082.12080 | 2,040.997 | 17.17 | 0.6899 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.03 | Call | | | 450.13730 | 475.456 | 17.18 | 0.3090 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.03 | Put | | | 2,090.33730 | 2,049.155 | 17.18 | 0.6910 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.01 | Call | | | 453.70790 | 479.152 | 17.16 | 0.3111 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.45 | Call | | | 581.25610 | 610.140 | 17.26 | 0.3337 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.45 | Put | | | 2,314.95610 | 2,271.040 | 17.26 | 0.6663 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.46 | Call | | | 579.34100 | 608.157 | 17.27 | 0.3328 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.46 | Put | | | 2,323.04100 | 2,279.057 | 17.27 | 0.6672 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.47 | Call | | | 577.43400 | 606.188 | 17.28 | 0.3319 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.47 | Put | | | 2,331.13400 | 2,287.088 | 17.28 | 0.6681 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 169,500 |
| Total € / R | | | | | | | | | | | | 7,650,769.50 | 491 | 377,959 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 9.72300 | | 9.67600 | | | 0.0000 | 0.00 | 0 | 5,731 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 9.83920 | | 9.79180 | | | 0.0000 | 0.00 | 0 | 15,741 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Future | | | 9.96800 | | 9.92050 | | | 0.0000 | 0.00 | 0 | 513 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 10.09170 | | 10.04520 | | | 0.0000 | 0.00 | 0 | 400 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Future | | | 10.23030 | | 10.18060 | | | 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 AU\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 22,385 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.37 | Call | | | 13.89210 | 18.265 | 14.34 | 0.0884 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.37 | Put | | | 707.89210 | 665.265 | 14.34 | 0.9116 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Call | | | 14.91420 | 19.628 | 14.28 | 0.0942 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Put | | | 688.91420 | 646.628 | 14.28 | 0.9058 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.36 | Call | | | 14.39400 | 18.935 | 14.31 | 0.0913 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.36 | Put | | | 698.39400 | 655.935 | 14.31 | 0.9087 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Put | | | 1,245.84490 | 1,208.597 | 15.20 | 0.8847 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Call | | | 36.93440 | 47.010 | 15.22 | 0.1136 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Put | | | 1,255.13440 | 1,217.810 | 15.22 | 0.8864 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Call | | | 36.23670 | 46.235 | 15.24 | 0.1120 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Put | | | 1,264.43670 | 1,227.035 | 15.24 | 0.8880 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Call | | | 37.64490 | 47.797 | 15.20 | 0.1153 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Call | | | 146.19040 | 162.428 | 13.98 | 0.2612 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Put | | | 975.69040 | 944.428 | 13.98 | 0.7388 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.76 | Call | | | 144.59370 | 160.714 | 14.01 | 0.2588 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.76 | Put | | | 984.09370 | 952.714 | 14.01 | 0.7412 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.77 | Call | | | 143.01610 | 159.021 | 14.03 | 0.2564 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.77 | Put | | | 992.51610 | 961.021 | 14.03 | 0.7436 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.90 | Call | | | 202.73450 | 219.328 | 13.72 | 0.2921 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.90 | Put | | | 1,057.53450 | 1,027.628 | 13.72 | 0.7079 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.91 | Call | | | 200.97140 | 217.469 | 13.74 | 0.2899 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.91 | Put | | | 1,065.77140 | 1,035.769 | 13.74 | 0.7101 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.89 | Call | | | 204.51530 | 221.206 | 13.70 | 0.2943 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.89 | Put | | | 1,049.31530 | 1,019.506 | 13.70 | 0.7057 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.00 | Put | | | 1,140.68530 | 1,109.843 | 13.92 | 0.7287 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.00 | Call | | | 185.88530 | 201.543 | 13.92 | 0.2713 | 0.00 | 0 | 1,000 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.05 | Put | | | 1,142.63090 | 1,111.076 | 13.84 | 0.6763 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.06 | Call | | | 271.28130 | 289.331 | 13.86 | 0.3218 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.06 | Put | | | 1,150.68130 | 1,119.031 | 13.86 | 0.6782 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.07 | Call | | | 269.34440 | 287.307 | 13.88 | 0.3198 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.07 | Put | | | 1,158.74440 | 1,127.007 | 13.88 | 0.6802 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.05 | Call | | | 273.23090 | 291.377 | 13.84 | 0.3237 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 1,000 |
| Total AU\$ / R | | | | | | | | | | | | 0.00 | 0 | 23,385 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Future | | | 10.31500 | | 10.30000 | | | 0.0000 | 0.00 | 0 | 500 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Future | | | 10.44680 | | 10.43100 | | | 0.0000 | 0.00 | 0 | 650 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Future | | | 10.58890 | | 10.57250 | | | 0.0000 | 0.00 | 0 | 400 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Future | | | 10.72220 | | 10.70630 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Future | | | 10.86880 | | 10.84910 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 1,550 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.73 | Call | | | 47.44980 | 52.618 | 14.09 | 0.2022 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.73 | Put | | | 477.44980 | 467.618 | 14.09 | 0.7978 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.74 | Call | | | 46.05520 | 51.130 | 14.13 | 0.1973 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.74 | Put | | | 486.05520 | 476.130 | 14.13 | 0.8027 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.72 | Call | | | 48.88490 | 54.148 | 14.04 | 0.2073 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.72 | Put | | | 468.88490 | 459.148 | 14.04 | 0.7927 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.80 | Call | | | 185.80610 | 197.673 | 13.84 | 0.3571 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.80 | Put | | | 554.80610 | 550.873 | 13.84 | 0.6429 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.81 | Call | | | 183.23620 | 195.031 | 13.87 | 0.3532 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.81 | Put | | | 562.23620 | 558.231 | 13.87 | 0.6468 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.79 | Call | | | 188.40980 | 200.350 | 13.82 | 0.3610 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.79 | Put | | | 547.40980 | 543.550 | 13.82 | 0.6390 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.38 | Call | | | 192.01930 | 202.215 | 14.73 | 0.2838 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.38 | Put | | | 999.51930 | 993.314 | 14.73 | 0.7162 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.39 | Call | | | 190.20120 | 200.358 | 14.75 | 0.2816 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.39 | Put | | | 1,007.70120 | 1,001.458 | 14.75 | 0.7184 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.40 | Call | | | 188.40220 | 198.518 | 14.77 | 0.2793 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.40 | Put | | | 1,015.90220 | 1,009.618 | 14.77 | 0.7207 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.54 | Call | | | 267.93870 | 278.489 | 14.73 | 0.3175 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.54 | Put | | | 1,101.63870 | 1,096.289 | 14.73 | 0.6825 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.55 | Call | | | 265.94780 | 276.468 | 14.75 | 0.3155 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.55 | Put | | | 1,109.64780 | 1,104.268 | 14.75 | 0.6845 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.53 | Call | | | 269.95030 | 280.531 | 14.71 | 0.3195 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.53 | Put | | | 1,093.65030 | 1,088.331 | 14.71 | 0.6805 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.69 | Call | | | 354.84950 | 366.157 | 14.86 | 0.3489 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.69 | Put | | | 1,195.74950 | 1,187.357 | 14.86 | 0.6511 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.70 | Call | | | 352.66080 | 363.928 | 14.88 | 0.3471 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.70 | Put | | | 1,203.56080 | 1,195.128 | 14.88 | 0.6529 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.68 | Call | | | 357.05830 | 368.403 | 14.84 | 0.3507 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.68 | Put | | | 1,187.95830 | 1,179.603 | 14.84 | 0.6493 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 1,550 |
| CF CANDCO | On | 18/03/2019 | Foreign Exchange Future | | | 0.62000 | | 0.58000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CF CANDO CAHF Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CF CANDO CAHF | | | | | | | | | | | | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Future | | | 13.70760 | | 13.60340 | | | 0.0000 | 0.00 | 0 | 1,143 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Future | | | 13.97280 | | 13.86660 | | | 0.0000 | 0.00 | 0 | 150 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Future | | | 14.26520 | | 14.15690 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Future | | | 14.54330 | | 14.43570 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Future | | | 14.85340 | | 14.73970 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 1,293 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.47 | Call | | | 52.01170 | 70.539 | 17.18 | 0.1747 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.47 | Put | | | 918.61170 | 832.939 | 17.18 | 0.8253 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Call | | | 50.90770 | 69.221 | 17.20 | 0.1719 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Put | | | 927.50770 | 841.621 | 17.20 | 0.8281 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.46 | Call | | | 53.13860 | 71.882 | 17.16 | 0.1775 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.46 | Put | | | 909.73860 | 824.282 | 17.16 | 0.8225 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Call | | | 230.47550 | 263.204 | 16.67 | 0.3129 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Put | | | 1,093.87550 | 1,020.404 | 16.67 | 0.6871 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Call | | | 228.55000 | 261.081 | 16.69 | 0.3108 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Put | | | 1,101.95000 | 1,028.281 | 16.69 | 0.6892 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 232.42160 | 265.344 | 16.65 | 0.3151 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 1,085.82160 | 1,012.544 | 16.65 | 0.6849 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.69 | Call | | | 284.31390 | 315.407 | 18.16 | 0.2733 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.69 | Put | | | 1,817.41390 | 1,740.206 | 18.16 | 0.7267 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.70 | Call | | | 282.69500 | 313.785 | 18.18 | 0.2720 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.70 | Put | | | 1,825.79500 | 1,748.585 | 18.18 | 0.7280 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.68 | Call | | | 285.94320 | 317.038 | 18.15 | 0.2745 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.68 | Put | | | 1,809.04320 | 1,731.838 | 18.15 | 0.7255 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.95 | Call | | | 432.85110 | 465.134 | 18.22 | 0.3202 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.95 | Put | | | 1,947.15110 | 1,871.834 | 18.22 | 0.6798 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.96 | Call | | | 430.95480 | 463.248 | 18.23 | 0.3191 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.96 | Put | | | 1,955.25480 | 1,879.948 | 18.23 | 0.6809 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.97 | Call | | | 429.07280 | 461.371 | 18.25 | 0.3179 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.97 | Put | | | 1,963.37280 | 1,888.071 | 18.25 | 0.6821 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.63 | Call | | | 507.92980 | 540.624 | 18.69 | 0.3167 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.63 | Put | | | 2,398.22980 | 2,317.224 | 18.69 | 0.6833 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.64 | Call | | | 506.18840 | 538.797 | 18.70 | 0.3158 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.64 | Put | | | 2,406.48840 | 2,325.397 | 18.70 | 0.6842 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.62 | Call | | | 509.67330 | 542.459 | 18.68 | 0.3176 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.62 | Put | | | 2,389.97330 | 2,309.059 | 18.68 | 0.6824 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 1,293 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.01640 | | 2.00290 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.03810 | | 2.02450 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.10 | Put | | | 1,056.28320 | 949.510 | 14.91 | 0.7908 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.08 | Call | | | 114.33240 | 149.803 | 14.51 | 0.2641 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.08 | Put | | | 885.33240 | 785.803 | 14.51 | 0.7359 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.09 | Call | | | 98.77450 | 130.450 | 14.71 | 0.2353 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.09 | Put | | | 969.77450 | 866.450 | 14.71 | 0.7647 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.10 | Call | | | 85.28320 | 113.510 | 14.91 | 0.2092 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Call | | | 863.88550 | 963.605 | 13.35 | 0.6579 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Put | | | 418.88550 | 382.605 | 13.35 | 0.3421 | 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 | | | 806.24420 | 905.281 | 13.42 | 0.6335 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Put | | | 461.24420 | 424.281 | 13.42 | 0.3665 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Call | | | 924.10190 | 1,024.528 | 13.28 | 0.6819 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Put | | | 379.10190 | 343.528 | 13.28 | 0.3181 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.08500 | | 2.07570 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.12430 | | 2.11470 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Future | | | 2.16740 | | 2.15790 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Future | | | 2.20850 | | 2.19910 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Future | | | 2.25420 | | 2.24420 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.26 | Put | | | 1,876.37070 | 1,788.664 | 16.91 | 0.9237 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.24 | Call | | | 38.90340 | 47.441 | 16.29 | 0.0935 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.24 | Put | | | 1,681.90340 | 1,597.441 | 16.29 | 0.9065 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.25 | Call | | | 35.96560 | 42.773 | 16.60 | 0.0844 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.25 | Put | | | 1,778.96560 | 1,692.773 | 16.60 | 0.9156 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.26 | Call | | | 33.37070 | 38.664 | 16.91 | 0.0763 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Put | | | 883.88870 | 839.656 | 14.00 | 0.5416 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Call | | | 497.08940 | 546.934 | 14.11 | 0.4370 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Put | | | 950.08940 | 903.934 | 14.11 | 0.5630 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Call | | | 566.79250 | 620.520 | 13.88 | 0.4805 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Put | | | 819.79250 | 777.520 | 13.88 | 0.5195 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Call | | | 530.88870 | 582.656 | 14.00 | 0.4584 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.40 | Call | | | 299.46720 | 331.622 | 16.04 | 0.2253 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.40 | Put | | | 2,720.46720 | 2,657.622 | 16.04 | 0.7747 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.38 | Call | | | 330.61680 | 361.346 | 15.85 | 0.2428 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.38 | Put | | | 2,551.61680 | 2,487.346 | 15.85 | 0.7572 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.39 | Call | | | 314.66000 | 346.127 | 15.94 | 0.2339 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.39 | Put | | | 2,635.66000 | 2,572.127 | 15.94 | 0.7661 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.54 | Call | | | 321.45000 | 347.788 | 16.52 | 0.1993 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.54 | Put | | | 3,730.45000 | 3,662.788 | 16.52 | 0.8007 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.55 | Call | | | 310.06030 | 335.571 | 16.58 | 0.1932 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.55 | Put | | | 3,819.06030 | 3,750.571 | 16.58 | 0.8068 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.53 | Call | | | 333.30360 | 360.491 | 16.46 | 0.2056 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.53 | Put | | | 3,642.30360 | 3,575.491 | 16.46 | 0.7944 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.61 | Call | | | 453.07500 | 481.935 | 16.73 | 0.2279 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.61 | Put | | | 4,111.07500 | 4,039.935 | 16.73 | 0.7721 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.62 | Call | | | 440.31130 | 468.415 | 16.79 | 0.2224 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.62 | Put | | | 4,198.31130 | 4,126.415 | 16.79 | 0.7776 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.60 | Call | | | 466.27310 | 495.894 | 16.68 | 0.2336 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.60 | Put | | | 4,024.27310 | 3,953.894 | 16.68 | 0.7664 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Future | | | 1.74460 | | 1.73130 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.76790 | | 1.75440 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.79 | Call | | | 149.43340 | 189.382 | 16.20 | 0.3232 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.79 | Put | | | 736.43340 | 643.382 | 16.20 | 0.6768 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.80 | Call | | | 129.75280 | 165.192 | 16.43 | 0.2893 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.80 | Put | | | 816.75280 | 719.192 | 16.43 | 0.7107 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.78 | Call | | | 171.96190 | 216.829 | 15.97 | 0.3599 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.78 | Put | | | 658.96190 | 570.829 | 15.97 | 0.6401 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Call | | | 611.23000 | 689.801 | 15.65 | 0.5377 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Put | | | 667.23000 | 610.801 | 15.65 | 0.4623 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Call | | | 571.83520 | 647.204 | 15.80 | 0.5135 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Put | | | 727.83520 | 668.204 | 15.80 | 0.4865 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Call | | | 653.10470 | 734.924 | 15.50 | 0.5624 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Put | | | 609.10470 | 555.924 | 15.50 | 0.4376 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 18/03/2019 | Foreign Exchange Future | | | 0.13560 | | 0.13470 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.13550 | | 0.13420 | | | 0.0000 | 0.00 | 0 | 2,166 |
| KES / R | On | 16/09/2019 | Foreign Exchange Future | | | 0.13500 | | 0.13400 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 13/12/2019 | Foreign Exchange Future | | | 0.13470 | | 0.13360 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 16/03/2020 | Foreign Exchange Future | | | 0.13420 | | 0.13340 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 2,166 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 2,166 |
| NOK/R | On | 18/03/2019 | Foreign Exchange Future | | | 1.59770 | | 1.59300 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.62060 | | 1.61580 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NOK/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NOK/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 9.24860 | | 9.29820 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 9.36360 | | 9.41280 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Future | | | 9.48990 | | 9.53850 | | | 0.0000 | 0.00 | 0 | 646 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 9.60890 | | 9.65890 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Future | | | 9.74040 | | 9.78490 | | | 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 NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 646 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.53 | Put | | | 299.51010 | 340.946 | 13.32 | 0.7475 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.54 | Call | | | 65.43870 | 57.596 | 13.36 | 0.2456 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.54 | Put | | | 307.23870 | 348.996 | 13.36 | 0.7544 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.52 | Call | | | 70.05350 | 61.556 | 13.28 | 0.2596 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.52 | Put | | | 291.85350 | 332.957 | 13.28 | 0.7404 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.53 | Call | | | 67.71010 | 59.546 | 13.32 | 0.2525 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Call | | | 120.69390 | 115.878 | 14.11 | 0.2573 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Put | | | 627.89390 | 672.278 | 14.11 | 0.7427 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Call | | | 118.72150 | 114.050 | 14.14 | 0.2538 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Put | | | 635.92150 | 680.450 | 14.14 | 0.7462 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Call | | | 122.69700 | 117.736 | 14.09 | 0.2608 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Put | | | 619.89700 | 664.136 | 14.09 | 0.7392 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.85 | Call | | | 261.63390 | 251.218 | 13.54 | 0.3817 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.85 | Put | | | 573.13390 | 611.318 | 13.54 | 0.6183 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.86 | Call | | | 258.65200 | 248.391 | 13.56 | 0.3783 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.86 | Put | | | 580.15200 | 618.491 | 13.56 | 0.6217 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.84 | Call | | | 264.64680 | 254.074 | 13.52 | 0.3852 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.84 | Put | | | 566.14680 | 604.174 | 13.52 | 0.6148 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.35 | Call | | | 242.75200 | 235.119 | 14.33 | 0.3095 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.35 | Put | | | 933.85200 | 976.219 | 14.33 | 0.6905 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.36 | Call | | | 240.64730 | 233.122 | 14.36 | 0.3072 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.36 | Put | | | 941.74730 | 984.222 | 14.36 | 0.6928 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.34 | Call | | | 244.87750 | 237.133 | 14.31 | 0.3117 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.34 | Put | | | 925.97750 | 968.233 | 14.31 | 0.6883 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.52 | Call | | | 315.28430 | 307.751 | 14.65 | 0.3361 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.52 | Put | | | 1,050.38430 | 1,087.351 | 14.65 | 0.6639 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.53 | Call | | | 313.04020 | 305.593 | 14.67 | 0.3341 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.53 | Put | | | 1,058.14020 | 1,095.194 | 14.67 | 0.6659 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.51 | Call | | | 317.54690 | 309.926 | 14.63 | 0.3381 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.51 | Put | | | 1,042.64690 | 1,079.526 | 14.63 | 0.6619 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 646 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Future | | | 1.30610 | | 1.30090 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.31250 | | 1.30730 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.34 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.34 | Put | | | 391.00000 | 339.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.35 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.35 | Put | | | 491.00000 | 439.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.33 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |

| 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 | 18/03/2019 | Foreign Exchange Option | 1.33 | Put | | | 291.00000 | 239.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Put | | | 127.00000 | 75.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Put | | | 227.00000 | 175.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Call | | | 0.00000 | 25.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Put | | | 27.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO £ | On | 18/03/2019 | Foreign Exchange Future | | | 1.30090 | | 1.29950 | | | 0.0000 | 0.00 | 0 | 5 |
| QUANTO £ | On | 14/06/2019 | Foreign Exchange Future | | | 1.30670 | | 1.30520 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 16/09/2019 | Foreign Exchange Future | | | 1.31270 | | 1.31110 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 13/12/2019 | Foreign Exchange Future | | | 1.31820 | | 1.31650 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 16/03/2020 | Foreign Exchange Future | | | 1.32400 | | 1.32210 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ Future | | | | | | | | | | | | 0.00 | 0 | 5 |
| Total QUANTO £ / \$ | | | | | | | | | | | | 0.00 | 0 | 5 |
| QUANTO € | On | 18/03/2019 | Foreign Exchange Future | | | 1.13830 | | 1.14230 | | | 0.0000 | 0.00 | 0 | 5 |
| QUANTO € | On | 14/06/2019 | Foreign Exchange Future | | | 1.14690 | | 1.15090 | | | 0.0000 | 0.00 | 0 | 582 |
| QUANTO € | On | 16/09/2019 | Foreign Exchange Future | | | 1.15610 | | 1.16010 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 13/12/2019 | Foreign Exchange Future | | | 1.16480 | | 1.16890 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 16/03/2020 | Foreign Exchange Future | | | 1.17420 | | 1.17840 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 0.00 | 0 | 587 |
| Total QUANTO € / \$ | | | | | | | | | | | | 0.00 | 0 | 587 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Future | | | 10.09050 | | 10.02490 | | | 0.0000 | 0.00 | 0 | 1,200 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.21990 | | 10.15350 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 1,200 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.34 | Call | | | 66.25290 | 85.755 | 13.83 | 0.3024 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.34 | Put | | | 381.35290 | 335.255 | 13.83 | 0.6976 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Call | | | 64.31900 | 83.411 | 13.88 | 0.2956 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Put | | | 389.41900 | 342.912 | 13.88 | 0.7044 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Call | | | 68.24100 | 88.162 | 13.79 | 0.3093 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Put | | | 373.34100 | 327.662 | 13.79 | 0.6907 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Call | | | 382.13090 | 428.172 | 12.85 | 0.6273 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Put | | | 228.63090 | 208.272 | 12.85 | 0.3727 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Call | | | 376.82890 | 422.562 | 12.87 | 0.6222 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Put | | | 233.32890 | 212.662 | 12.87 | 0.3778 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Call | | | 387.48570 | 433.833 | 12.84 | 0.6324 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Put | | | 223.98570 | 203.933 | 12.84 | 0.3676 | 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 SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 1,200 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.54610 | | 2.53800 | | | 0.0000 | 0.00 | 0 | 30,000 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.45650 | | 2.44950 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 30,000 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.73 | Call | | | 7.31590 | 8.714 | 17.85 | 0.1218 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.73 | Put | | | 199.31590 | 192.614 | 17.85 | 0.8782 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.74 | Call | | | 6.44070 | 7.709 | 17.88 | 0.1100 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.74 | Put | | | 208.44070 | 201.608 | 17.88 | 0.8900 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.72 | Call | | | 8.29380 | 9.831 | 17.82 | 0.1346 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.72 | Put | | | 190.29380 | 183.731 | 17.82 | 0.8654 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Call | | | 1.03460 | 0.903 | 24.75 | 0.0080 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Put | | | 1,081.53460 | 1,074.403 | 24.75 | 0.9920 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Call | | | 0.97770 | 0.852 | 24.75 | 0.0075 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Put | | | 1,091.47770 | 1,084.352 | 24.75 | 0.9925 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Call | | | 1.09470 | 0.958 | 24.75 | 0.0084 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Put | | | 1,071.59470 | 1,064.458 | 24.75 | 0.9916 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 30,000 |
| Total Futures | | | | | | | | | | | | 2 453 393 206.70 | 179,173 | 1,484,170 |
| Total Options | | | | | | | | | | | | 23 800 969.20 | 106,000 | 5,133,755 |
| Grand Total: | | | | | | | | | | | | 2,477,194,175.90 | 285,173 | 6,617,925 |