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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/11/2018

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|------------------|------------------|---------------|
| \$ / R On 09/11/2018 Foreign Exchange Future | | | 14.01350 | | 13.97140 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/11/2018 Foreign Exchange Future | | | 14.01350 | | 13.97590 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 15/11/2018 Foreign Exchange Future | | | 14.01070 | | 13.97770 | | | 0.0000 | 336,256.80 | 24 | 24 |
| \$ / R On 16/11/2018 Foreign Exchange Future | | | 14.01240 | | 13.97850 | | | 0.0000 | 0.00 | 0 | 308 |
| \$ / R On 19/11/2018 Foreign Exchange Future | | | 14.01730 | | 13.98120 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 20/11/2018 Foreign Exchange Future | | | 14.01900 | | 13.98320 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 22/11/2018 Foreign Exchange Future | | | 14.02250 | | 13.98710 | | | 0.0000 | 2,510,027.50 | 179 | 179 |
| \$ / R On 23/11/2018 Foreign Exchange Future | | | 14.02420 | | 13.98900 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 28/11/2018 Foreign Exchange Future | | | 14.03290 | | 13.99880 | | | 0.0000 | 0.00 | 0 | 368 |
| \$ / R On 29/11/2018 Foreign Exchange Future | | | 14.03460 | | 14.00070 | | | 0.0000 | 0.00 | 0 | 461 |
| \$ / R On 30/11/2018 Foreign Exchange Future | | | 14.03640 | | 14.00270 | | | 0.0000 | 3,916,155.60 | 279 | 2,727 |
| \$ / R On 05/12/2018 Foreign Exchange Future | | | 14.04510 | | 14.01240 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 06/12/2018 Foreign Exchange Future | | | 14.04680 | | 14.01440 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 07/12/2018 Foreign Exchange Future | | | 14.04850 | | 14.01630 | | | 0.0000 | 0.00 | 0 | 500 |
| \$ / R On 11/12/2018 Foreign Exchange Future | | | 14.05550 | | 14.02390 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 12/12/2018 Foreign Exchange Future | | | 14.05720 | | 14.02560 | | | 0.0000 | 0.00 | 0 | 3,672 |
| \$ / R On 14/12/2018 Foreign Exchange Future | | | 14.06070 | | 14.02900 | | | 0.0000 | 1,026,866,981.70 | 73,031 | 799,155 |
| \$ / R On 20/12/2018 Foreign Exchange Future | | | 14.07100 | | 14.03930 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 21/12/2018 Foreign Exchange Future | | | 14.07280 | | 14.04100 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 31/12/2018 Foreign Exchange Future | | | 14.09000 | | 14.05810 | | | 0.0000 | 0.00 | 0 | 3,420 |
| \$ / R On 02/01/2019 Foreign Exchange Future | | | 14.09340 | | 14.06150 | | | 0.0000 | 0.00 | 0 | 55 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R | On | 07/01/2019 | | | 14.10210 | | 14.07000 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/01/2019 | | | 14.11590 | | 14.08390 | | | 0.0000 | 0.00 | 0 | 150 |
| \$ / R | On | 18/01/2019 | | | 14.12110 | | 14.08920 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | | | 14.14220 | | 14.11010 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/01/2019 | | | 14.14390 | | 14.11180 | | | 0.0000 | 0.00 | 0 | 2,093 |
| \$ / R | On | 13/02/2019 | | | 14.16670 | | 14.13450 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 28/02/2019 | | | 14.19300 | | 14.16060 | | | 0.0000 | 0.00 | 0 | 5,841 |
| \$ / R | On | 18/03/2019 | | | 14.22470 | | 14.19190 | | | 0.0000 | 27,240,300.50 | 1,915 | 53,135 |
| \$ / R | On | 27/03/2019 | | | 14.24050 | | 14.20760 | | | 0.0000 | 0.00 | 0 | 3,731 |
| \$ / R | On | 29/03/2019 | | | 14.24400 | | 14.21110 | | | 0.0000 | 0.00 | 0 | 3,029 |
| \$ / R | On | 02/04/2019 | | | 14.25100 | | 14.21800 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 26/04/2019 | | | 14.29320 | | 14.25980 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | | | 14.30030 | | 14.26670 | | | 0.0000 | 0.00 | 0 | 1,280 |
| \$ / R | On | 31/05/2019 | | | 14.35440 | | 14.32050 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 03/06/2019 | | | 14.35970 | | 14.32570 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | | | 14.37880 | | 14.34470 | | | 0.0000 | 0.00 | 0 | 19,380 |
| \$ / R | On | 20/06/2019 | | | 14.38920 | | 14.35510 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | | | 14.40320 | | 14.36900 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 01/07/2019 | | | 14.40840 | | 14.37420 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 03/07/2019 | | | 14.41190 | | 14.37770 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | | | 14.46060 | | 14.42620 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 01/08/2019 | | | 14.46230 | | 14.42790 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 13/08/2019 | | | 14.48320 | | 14.44870 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | | | 14.51320 | | 14.47850 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/09/2019 | | | 14.51850 | | 14.48380 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 05/09/2019 | | | 14.52380 | | 14.48900 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | | | 14.54320 | | 14.50830 | | | 0.0000 | 22,483,787.20 | 1,546 | 14,099 |
| \$ / R | On | 30/09/2019 | | | 14.56790 | | 14.53290 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2019 | | | 14.57150 | | 14.53640 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/10/2019 | | | 14.62260 | | 14.58720 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 29/11/2019 | | | 14.67660 | | 14.64080 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/12/2019 | | | 14.68240 | | 14.64650 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 13/12/2019 | | | 14.70380 | | 14.66760 | | | 0.0000 | 0.00 | 0 | 9,870 |
| \$ / R | On | 31/12/2019 | | | 14.73870 | | 14.70200 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2020 | | | 14.74260 | | 14.70580 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/01/2020 | | | 14.79890 | | 14.76130 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 02/03/2020 | | | 14.85910 | | 14.82060 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 16/03/2020 | | | 14.88630 | | 14.84730 | | | 0.0000 | 0.00 | 0 | 3,966 |
| \$ / R | On | 02/04/2020 | | | 14.91930 | | 14.87980 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 29/04/2020 | | | 14.97170 | | 14.93150 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 02/06/2020 | | | 15.03770 | | 14.99650 | | | 0.0000 | 0.00 | 0 | 1,055 |
| \$ / R | On | 12/06/2020 | | | 15.05710 | | 15.01560 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | | | 15.14640 | | 15.10360 | | | 0.0000 | 0.00 | 0 | 84,000 |
| \$ / R | On | 14/09/2020 | | | 15.23950 | | 15.19540 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | 1,083,353,509.30 | 76,974 | 1,013,408 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 09/11/2018 | Foreign Exchange Option | 14.40 | Put | | | 435.77940 | 390.730 | 30.68 | 0.9541 | 0.00 | 0 | 20,000 |
| \$ / R | On | 09/11/2018 | Foreign Exchange Option | 14.40 | Call | | | 7.17940 | 4.230 | 30.68 | 0.0459 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Put | | | 887.83980 | 849.681 | 24.59 | 0.9785 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Call | | | 3.73980 | 3.181 | 24.59 | 0.0215 | 0.00 | 0 | 0 |
| \$ / R | On | 15/11/2018 | Foreign Exchange Option | 14.50 | Put | | | 541.09350 | 505.845 | 18.89 | 0.9030 | 0.00 | 0 | 0 |
| \$ / R | On | 15/11/2018 | Foreign Exchange Option | 14.50 | Call | | | 18.79350 | 16.545 | 18.89 | 0.0970 | 0.00 | 0 | 171 |
| \$ / R | On | 15/11/2018 | Foreign Exchange Option | 15.44 | Put | | | 1,463.34280 | 1,430.082 | 26.90 | 0.9952 | 0.00 | 0 | 0 |
| \$ / R | On | 15/11/2018 | Foreign Exchange Option | 15.44 | Call | | | 1.04280 | 0.782 | 26.90 | 0.0048 | 0.00 | 0 | 0 |
| \$ / R | On | 15/11/2018 | Foreign Exchange Option | 14.34 | Call | | | 37.49810 | 35.344 | 18.37 | 0.1839 | 0.00 | 0 | 0 |
| \$ / R | On | 15/11/2018 | Foreign Exchange Option | 14.34 | Put | | | 399.79810 | 364.644 | 18.37 | 0.8161 | 0.00 | 0 | 171 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.74 | Put | | | 770.10090 | 734.820 | 19.80 | 0.9565 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.74 | Call | | | 8.60090 | 7.220 | 19.80 | 0.0435 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.72 | Put | | | 750.64750 | 715.304 | 19.62 | 0.9537 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.72 | Call | | | 9.14750 | 7.704 | 19.62 | 0.0463 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.89 | Call | | | 5.52030 | 4.536 | 21.18 | 0.0273 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.89 | Put | | | 917.02030 | 882.136 | 21.18 | 0.9727 | 0.00 | 0 | 15,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.00 | Call | | | 144.18990 | 150.295 | 17.41 | 0.5188 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.00 | Put | | | 165.68990 | 137.895 | 17.41 | 0.4812 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.78 | Put | | | 809.11730 | 773.953 | 20.17 | 0.9617 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.78 | Call | | | 7.61730 | 6.353 | 20.17 | 0.0383 | 0.00 | 0 | 30,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.32 | Put | | | 388.90890 | 353.830 | 18.34 | 0.7842 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.32 | Call | | | 47.40890 | 46.230 | 18.34 | 0.2158 | 0.00 | 0 | 15,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 11.67 | Put | | | 0.04240 | 0.035 | 35.08 | 0.0002 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 11.67 | Call | | | 2,308.54240 | 2,342.435 | 35.08 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 10.83 | Call | | | 3,148.51320 | 3,182.400 | 35.30 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 10.83 | Put | | | 0.01320 | 0.000 | 35.30 | 0.0000 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 13.22 | Put | | | 5.11220 | 4.929 | 20.93 | 0.0291 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 13.22 | Call | | | 763.61220 | 797.329 | 20.93 | 0.9709 | 0.00 | 0 | 51,000 |
| \$ / R | On | 19/11/2018 | Foreign Exchange Option | 14.84 | Put | | | 870.02470 | 833.559 | 20.13 | 0.9468 | 0.00 | 0 | 0 |
| \$ / R | On | 19/11/2018 | Foreign Exchange Option | 14.84 | Call | | | 11.22470 | 10.859 | 20.13 | 0.0532 | 0.00 | 0 | 0 |
| \$ / R | On | 19/11/2018 | Foreign Exchange Option | 14.67 | Put | | | 707.74870 | 671.562 | 19.19 | 0.9114 | 0.00 | 0 | 0 |
| \$ / R | On | 19/11/2018 | Foreign Exchange Option | 14.67 | Call | | | 18.94870 | 18.862 | 19.19 | 0.0886 | 0.00 | 0 | 0 |
| \$ / R | On | 20/11/2018 | Foreign Exchange Option | 14.91 | Put | | | 938.21640 | 902.021 | 20.55 | 0.9490 | 0.00 | 0 | 0 |
| \$ / R | On | 20/11/2018 | Foreign Exchange Option | 14.91 | Call | | | 11.41640 | 11.021 | 20.55 | 0.0510 | 0.00 | 0 | 0 |
| \$ / R | On | 22/11/2018 | Foreign Exchange Option | 14.21 | Put | | | 334.66360 | 303.549 | 17.74 | 0.6424 | 0.00 | 0 | 0 |
| \$ / R | On | 22/11/2018 | Foreign Exchange Option | 14.21 | Call | | | 111.76360 | 116.049 | 17.74 | 0.3576 | 0.00 | 0 | 0 |
| \$ / R | On | 23/11/2018 | Foreign Exchange Option | 15.31 | Put | | | 1,327.23310 | 1,291.592 | 21.84 | 0.9749 | 0.00 | 0 | 0 |
| \$ / R | On | 23/11/2018 | Foreign Exchange Option | 15.31 | Call | | | 6.23310 | 5.792 | 21.84 | 0.0251 | 0.00 | 0 | 0 |
| \$ / R | On | 23/11/2018 | Foreign Exchange Option | 13.67 | Call | | | 392.35800 | 415.842 | 16.79 | 0.7789 | 0.00 | 0 | 0 |
| \$ / R | On | 23/11/2018 | Foreign Exchange Option | 13.67 | Put | | | 73.35800 | 61.642 | 16.79 | 0.2211 | 0.00 | 0 | 20,000 |
| \$ / R | On | 23/11/2018 | Foreign Exchange Option | 14.62 | Put | | | 672.15490 | 637.380 | 19.34 | 0.8512 | 0.00 | 0 | 0 |
| \$ / R | On | 23/11/2018 | Foreign Exchange Option | 14.62 | Call | | | 41.15490 | 41.580 | 19.34 | 0.1488 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2018 | Foreign Exchange Option | 14.32 | Put | | | 440.55250 | 410.422 | 18.13 | 0.6758 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2018 | Foreign Exchange Option | 14.32 | Call | | | 119.35250 | 123.322 | 18.13 | 0.3242 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2018 | Foreign Exchange Option | 14.76 | Put | | | 805.38350 | 772.347 | 19.61 | 0.8594 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2018 | Foreign Exchange Option | 14.76 | Call | | | 44.18350 | 45.247 | 19.61 | 0.1406 | 180,988.80 | 4,000 | 4,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 29/11/2018 | Foreign Exchange Option | 13.46 | Put | | | 49.31690 | 39.278 | 16.31 | 0.1383 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2018 | Foreign Exchange Option | 13.46 | Call | | | 590.01690 | 613.878 | 16.31 | 0.8617 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.25 | Call | | | 152.06670 | 157.591 | 18.05 | 0.3750 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.25 | Put | | | 399.36670 | 371.191 | 18.05 | 0.6250 | 0.00 | 0 | 250 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.30 | Put | | | 435.01760 | 406.108 | 18.22 | 0.6531 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.30 | Call | | | 137.71760 | 142.509 | 18.22 | 0.3469 | 0.00 | 0 | 600 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,016.03250 | 1,048.046 | 18.54 | 0.9562 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Call | | | 0.97360 | 0.855 | 30.39 | 0.0028 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Put | | | 2,698.29340 | 2,664.563 | 26.00 | 0.9964 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Call | | | 0.99340 | 0.963 | 26.00 | 0.0036 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.82 | Call | | | 46.05520 | 46.864 | 19.85 | 0.1378 | 0.00 | 0 | 250 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.85 | Call | | | 323.44660 | 338.060 | 17.07 | 0.6331 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.85 | Put | | | 170.74660 | 151.660 | 17.07 | 0.3669 | 0.00 | 0 | 600 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Put | | | 150.30420 | 132.335 | 16.99 | 0.3343 | 0.00 | 0 | 1,000 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Call | | | 353.00420 | 368.734 | 16.99 | 0.6657 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Put | | | 3,308.27360 | 3,274.455 | 30.39 | 0.9972 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.00 | Put | | | 13.33250 | 11.646 | 18.54 | 0.0438 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.08 | Put | | | 288.31190 | 263.199 | 17.49 | 0.5202 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.08 | Call | | | 211.01190 | 219.599 | 17.49 | 0.4798 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.80 | Put | | | 845.50160 | 812.733 | 19.81 | 0.8565 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.80 | Call | | | 48.20160 | 49.133 | 19.81 | 0.1435 | 0.00 | 0 | 600 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.82 | Put | | | 863.35520 | 830.464 | 19.85 | 0.8622 | 0.00 | 0 | 0 |
| \$ / R | On | 05/12/2018 | Foreign Exchange Option | 15.45 | Put | | | 1,455.94240 | 1,422.757 | 21.32 | 0.9469 | 0.00 | 0 | 23,000 |
| \$ / R | On | 05/12/2018 | Foreign Exchange Option | 15.45 | Call | | | 18.34240 | 17.857 | 21.32 | 0.0531 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 13.75 | Call | | | 419.05620 | 435.579 | 16.98 | 0.6835 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 13.75 | Put | | | 154.65620 | 138.779 | 16.98 | 0.3165 | 0.00 | 0 | 65,000 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 13.90 | Call | | | 331.28370 | 345.041 | 17.18 | 0.5966 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 13.90 | Put | | | 216.88370 | 198.241 | 17.18 | 0.4034 | 0.00 | 0 | 30,000 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 15.30 | Put | | | 1,312.64610 | 1,279.849 | 20.98 | 0.9253 | 0.00 | 0 | 30,000 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 15.30 | Call | | | 27.04610 | 26.649 | 20.98 | 0.0747 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 14.90 | Call | | | 57.41220 | 58.246 | 19.92 | 0.1489 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 14.90 | Put | | | 943.01220 | 911.446 | 19.92 | 0.8511 | 0.00 | 0 | 30,000 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 14.30 | Call | | | 169.60670 | 175.281 | 18.14 | 0.3706 | 0.00 | 0 | 0 |
| \$ / R | On | 06/12/2018 | Foreign Exchange Option | 14.30 | Put | | | 455.20670 | 428.481 | 18.14 | 0.6294 | 0.00 | 0 | 30,000 |
| \$ / R | On | 07/12/2018 | Foreign Exchange Option | 14.50 | Put | | | 608.03120 | 579.740 | 18.80 | 0.7158 | 0.00 | 0 | 0 |
| \$ / R | On | 07/12/2018 | Foreign Exchange Option | 14.50 | Call | | | 124.33120 | 128.240 | 18.80 | 0.2842 | 0.00 | 0 | 125 |
| \$ / R | On | 07/12/2018 | Foreign Exchange Option | 14.07 | Put | | | 309.60750 | 287.476 | 17.50 | 0.5025 | 0.00 | 0 | 0 |
| \$ / R | On | 07/12/2018 | Foreign Exchange Option | 14.07 | Call | | | 255.90750 | 265.976 | 17.50 | 0.4975 | 0.00 | 0 | 125 |
| \$ / R | On | 07/12/2018 | Foreign Exchange Option | 14.65 | Put | | | 729.36630 | 699.767 | 19.26 | 0.7719 | 0.00 | 0 | 0 |
| \$ / R | On | 07/12/2018 | Foreign Exchange Option | 14.65 | Call | | | 95.66630 | 98.267 | 19.26 | 0.2281 | 0.00 | 0 | 0 |
| \$ / R | On | 07/12/2018 | Foreign Exchange Option | 13.75 | Call | | | 425.41550 | 441.854 | 17.05 | 0.6812 | 0.00 | 0 | 0 |
| \$ / R | On | 07/12/2018 | Foreign Exchange Option | 13.75 | Put | | | 159.11550 | 143.354 | 17.05 | 0.3188 | 0.00 | 0 | 125 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Put | | | 1,684.04540 | 1,652.451 | 21.61 | 0.9516 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Call | | | 17.94540 | 17.951 | 21.61 | 0.0484 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.86 | Call | | | 379.58240 | 394.477 | 17.09 | 0.6172 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.86 | Put | | | 215.68240 | 198.977 | 17.09 | 0.3828 | 0.00 | 0 | 7,500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.08 | Put | | | 1,109.33440 | 1,078.832 | 20.24 | 0.8698 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 53.23440 | 54.332 | 20.24 | 0.1302 | 0.00 | 0 | 7,500 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Put | | | 135.12560 | 122.605 | 16.84 | 0.2732 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Call | | | 509.02560 | 528.106 | 16.84 | 0.7268 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2018 | Foreign Exchange Option | 14.89 | Put | | | 941.52420 | 911.914 | 19.75 | 0.8224 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2018 | Foreign Exchange Option | 14.89 | Call | | | 77.12420 | 79.114 | 19.75 | 0.1776 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 62.21110 | 63.548 | 20.26 | 0.1427 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Put | | | 1,113.21110 | 1,082.848 | 20.26 | 0.8573 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Call | | | 61.22690 | 62.528 | 20.28 | 0.1407 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Put | | | 1,122.22690 | 1,091.828 | 20.28 | 0.8593 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Call | | | 63.21120 | 64.586 | 20.23 | 0.1447 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Put | | | 1,104.21120 | 1,073.886 | 20.23 | 0.8553 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Call | | | 1,090.36990 | 1,120.911 | 17.07 | 0.9391 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Put | | | 21.36990 | 20.211 | 17.07 | 0.0609 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.95 | Put | | | 1,934.70590 | 1,902.899 | 21.92 | 0.9638 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.95 | Call | | | 13.70590 | 13.599 | 21.92 | 0.0362 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.50 | Put | | | 5.31170 | 5.384 | 18.15 | 0.0182 | 0.00 | 0 | 26,400 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.50 | Call | | | 1,534.31170 | 1,566.084 | 18.15 | 0.9818 | 0.00 | 0 | 228,616 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.64 | Call | | | 2,390.14310 | 2,421.550 | 22.04 | 0.9972 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.64 | Put | | | 1.14310 | 0.850 | 22.04 | 0.0028 | 0.00 | 0 | 2,764 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Put | | | 3,213.25640 | 3,181.427 | 25.45 | 0.9940 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Call | | | 2.25640 | 2.127 | 25.45 | 0.0060 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.00 | Put | | | 24.32160 | 22.772 | 17.02 | 0.0675 | 0.00 | 0 | 177,520 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,053.32160 | 1,083.472 | 17.02 | 0.9325 | 0.00 | 0 | 6,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 44.60430 | 40.202 | 16.76 | 0.1100 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 873.60430 | 900.902 | 16.76 | 0.8900 | 0.00 | 0 | 7,100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.89 | Put | | | 945.19520 | 915.685 | 19.76 | 0.8139 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.89 | Call | | | 84.19520 | 86.385 | 19.76 | 0.1861 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.38 | Call | | | 1,653.22610 | 1,684.830 | 18.69 | 0.9860 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.38 | Put | | | 4.22610 | 4.130 | 18.69 | 0.0140 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.95 | Put | | | 269.69440 | 251.170 | 17.29 | 0.4314 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.95 | Call | | | 348.69440 | 361.870 | 17.29 | 0.5686 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 201.86620 | 186.115 | 17.11 | 0.3538 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 430.86620 | 446.815 | 17.11 | 0.6462 | 39,319.68 | 88 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.00 | Put | | | 294.93800 | 275.522 | 17.35 | 0.4575 | 0.00 | 0 | 58,250 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.00 | Call | | | 323.93800 | 336.222 | 17.35 | 0.5425 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.25 | Put | | | 51.38000 | 46.004 | 16.69 | 0.1232 | 0.00 | 0 | 17,800 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.25 | Call | | | 830.38000 | 856.704 | 16.69 | 0.8768 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.00 | Put | | | 1,041.67400 | 1,011.632 | 20.05 | 0.8403 | 20,232,638.00 | 20,000 | 20,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.00 | Call | | | 70.67400 | 72.332 | 20.05 | 0.1597 | 0.00 | 0 | 101,333 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.50 | Put | | | 101.35980 | 91.177 | 16.75 | 0.2118 | 0.00 | 0 | 29,800 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.50 | Call | | | 630.35980 | 651.877 | 16.75 | 0.7882 | 0.00 | 0 | 228,616 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.84 | Put | | | 902.15080 | 872.920 | 19.63 | 0.8007 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.84 | Call | | | 91.15080 | 93.620 | 19.63 | 0.1993 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.63 | Call | | | 1,405.84800 | 1,437.897 | 17.56 | 0.9758 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.63 | Put | | | 6.84800 | 7.197 | 17.56 | 0.0242 | 0.00 | 0 | 39,589 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.90 | Call | | | 2,130.77850 | 2,162.167 | 20.86 | 0.9951 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.90 | Put | | | 1.77850 | 1.467 | 20.86 | 0.0049 | 0.00 | 0 | 11,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.10 | Call | | | 962.21190 | 991.134 | 16.89 | 0.9132 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.10 | Put | | | 33.21190 | 30.434 | 16.89 | 0.0868 | 0.00 | 0 | 11,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.75 | Call | | | 2,280.37550 | 2,311.769 | 21.54 | 0.9964 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.75 | Put | | | 1.37550 | 1.069 | 21.54 | 0.0036 | 0.00 | 0 | 228,616 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.13 | Put | | | 368.89890 | 347.279 | 17.64 | 0.5244 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.13 | Call | | | 267.89890 | 277.979 | 17.64 | 0.4756 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.00 | Call | | | 2,031.11760 | 2,062.514 | 20.41 | 0.9939 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.00 | Put | | | 2.11760 | 1.814 | 20.41 | 0.0061 | 0.00 | 0 | 174,530 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.75 | Call | | | 1,289.34370 | 1,321.176 | 17.34 | 0.9660 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.75 | Put | | | 10.34370 | 10.476 | 17.34 | 0.0340 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.60 | Put | | | 703.45890 | 675.984 | 18.97 | 0.7264 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.60 | Call | | | 132.45890 | 136.684 | 18.97 | 0.2736 | 0.00 | 0 | 81,900 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.61 | Put | | | 711.43810 | 683.875 | 19.00 | 0.7299 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.61 | Call | | | 130.43810 | 134.575 | 19.00 | 0.2701 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.44 | Put | | | 580.10450 | 554.236 | 18.52 | 0.6659 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.44 | Call | | | 169.10450 | 174.936 | 18.52 | 0.3341 | 0.00 | 0 | 11,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Call | | | 856.22310 | 883.144 | 16.73 | 0.8848 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Put | | | 47.22310 | 42.444 | 16.73 | 0.1152 | 0.00 | 0 | 5,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.62 | Put | | | 719.44830 | 691.799 | 19.03 | 0.7333 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.62 | Call | | | 128.44830 | 132.499 | 19.03 | 0.2667 | 0.00 | 0 | 5,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.75 | Put | | | 826.09920 | 797.441 | 19.40 | 0.7749 | 0.00 | 0 | 700 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.75 | Call | | | 105.09920 | 108.141 | 19.40 | 0.2251 | 0.00 | 0 | 127,100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.15 | Put | | | 1,176.64010 | 1,146.036 | 20.44 | 0.8708 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.15 | Call | | | 55.64010 | 56.736 | 20.44 | 0.1292 | 0.00 | 0 | 27,030 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.67 | Put | | | 1,664.09450 | 1,632.475 | 21.53 | 0.9417 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.67 | Call | | | 23.09450 | 23.174 | 21.53 | 0.0583 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.02 | Call | | | 2,011.19370 | 2,042.593 | 20.32 | 0.9936 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.02 | Put | | | 2.19370 | 1.893 | 20.32 | 0.0064 | 0.00 | 0 | 5,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.70 | Put | | | 1,692.84870 | 1,661.200 | 21.57 | 0.9445 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.70 | Call | | | 21.84870 | 21.900 | 21.57 | 0.0555 | 0.00 | 0 | 7,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.78 | Put | | | 193.72160 | 178.347 | 17.08 | 0.3436 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.78 | Call | | | 442.72160 | 459.047 | 17.08 | 0.6564 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.10 | Call | | | 1,931.52870 | 1,962.947 | 19.95 | 0.9924 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.10 | Put | | | 2.52870 | 2.247 | 19.95 | 0.0076 | 0.00 | 0 | 8,580 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.68 | Call | | | 1,356.97770 | 1,389.018 | 17.43 | 0.9723 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.68 | Put | | | 7.97770 | 8.318 | 17.43 | 0.0277 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.79 | Call | | | 436.76830 | 452.905 | 17.10 | 0.6513 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.79 | Put | | | 197.76830 | 182.205 | 17.10 | 0.3487 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.45 | Call | | | 667.91640 | 690.305 | 16.69 | 0.8088 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.45 | Put | | | 88.91640 | 79.605 | 16.69 | 0.1912 | 0.00 | 0 | 4,080 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.48 | Put | | | 1,483.70860 | 1,452.345 | 21.26 | 0.9202 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.48 | Call | | | 32.70860 | 33.045 | 21.26 | 0.0798 | 0.00 | 0 | 29,600 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.50 | Put | | | 1,502.54070 | 1,471.143 | 21.29 | 0.9228 | 0.00 | 0 | 600 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.50 | Call | | | 31.54070 | 31.843 | 21.29 | 0.0772 | 0.00 | 0 | 5,000 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.33 | Put | | 500.56820 | 476.031 | 18.20 | 0.6192 | 0.00 | 0 | 31,047 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.33 | Call | | 199.56820 | 206.731 | 18.20 | 0.3808 | 0.00 | 0 | 100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.20 | Call | | 1,832.02870 | 1,863.488 | 19.50 | 0.9906 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.20 | Put | | 3.02870 | 2.788 | 19.50 | 0.0094 | 0.00 | 0 | 7,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.70 | Call | | 492.24790 | 510.083 | 16.99 | 0.6963 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.70 | Put | | 163.24790 | 149.383 | 16.99 | 0.3037 | 0.00 | 0 | 7,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.01 | Put | | 1,050.55660 | 1,020.472 | 20.08 | 0.8425 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.01 | Call | | 69.55660 | 71.172 | 20.08 | 0.1575 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.25 | Call | | 1,782.31870 | 1,813.808 | 19.28 | 0.9895 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.25 | Put | | 3.31870 | 3.108 | 19.28 | 0.0105 | 0.00 | 0 | 3,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.71 | Call | | 485.87350 | 503.522 | 17.00 | 0.6914 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.71 | Put | | 166.87350 | 152.822 | 17.00 | 0.3086 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.00 | Put | | 1,983.47570 | 1,951.651 | 21.99 | 0.9668 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.00 | Call | | 12.47570 | 12.351 | 21.99 | 0.0332 | 0.00 | 0 | 5,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.95 | Call | | 1,099.68070 | 1,130.312 | 17.08 | 0.9407 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.95 | Put | | 20.68070 | 19.612 | 17.08 | 0.0593 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.35 | Put | | 514.67960 | 489.885 | 18.26 | 0.6280 | 0.00 | 0 | 4,428 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.35 | Call | | 193.67960 | 200.585 | 18.26 | 0.3720 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.70 | Put | | 784.54720 | 756.251 | 19.26 | 0.7596 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.70 | Call | | 113.54720 | 116.951 | 19.26 | 0.2404 | 0.00 | 0 | 70,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.80 | Put | | 868.11310 | 839.127 | 19.53 | 0.7895 | 0.00 | 0 | 135,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.80 | Call | | 97.11310 | 99.827 | 19.53 | 0.2105 | 0.00 | 0 | 400 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.10 | Call | | 279.74300 | 290.315 | 17.55 | 0.4908 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.10 | Put | | 350.74300 | 329.615 | 17.55 | 0.5092 | 0.00 | 0 | 1,867 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.38 | Put | | 536.14460 | 510.979 | 18.35 | 0.6409 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.38 | Call | | 185.14460 | 191.679 | 18.35 | 0.3591 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.25 | Call | | 224.77410 | 233.028 | 17.98 | 0.4174 | 0.00 | 0 | 51,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.25 | Put | | 445.77410 | 422.328 | 17.98 | 0.5826 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.75 | Call | | 460.90090 | 477.792 | 17.05 | 0.6715 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.75 | Put | | 181.90090 | 167.092 | 17.05 | 0.3285 | 0.00 | 0 | 700 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.60 | Call | | 558.81110 | 578.517 | 16.87 | 0.7439 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.60 | Put | | 129.81110 | 117.817 | 16.87 | 0.2561 | 0.00 | 0 | 68,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.91 | Put | | 1,895.77430 | 1,863.984 | 21.87 | 0.9612 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.91 | Call | | 14.77430 | 14.684 | 21.87 | 0.0388 | 0.00 | 0 | 121,970 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.16 | Call | | 256.49000 | 266.092 | 17.72 | 0.4607 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.16 | Put | | 387.49000 | 365.392 | 17.72 | 0.5393 | 0.00 | 0 | 36,200 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.46 | Put | | 1,464.91740 | 1,433.589 | 21.24 | 0.9176 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.46 | Call | | 33.91740 | 34.289 | 21.24 | 0.0824 | 0.00 | 0 | 1,867 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.59 | Put | | 1,587.75770 | 1,556.230 | 21.42 | 0.9334 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.59 | Call | | 26.75770 | 26.930 | 21.42 | 0.0666 | 0.00 | 0 | 31,047 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.32 | Call | | 771.21710 | 795.991 | 16.60 | 0.8563 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.32 | Put | | 62.21710 | 55.291 | 16.60 | 0.1437 | 0.00 | 0 | 13,650 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.15 | Call | | 260.24640 | 270.005 | 17.69 | 0.4657 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.15 | Put | | 381.24640 | 359.305 | 17.69 | 0.5343 | 0.00 | 0 | 235,564 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.56 | Put | | 2,535.30820 | 2,503.450 | 22.78 | 0.9878 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.56 | Call | | 4.30820 | 4.150 | 22.78 | 0.0122 | 0.00 | 0 | 13,650 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.14 | Put | | | 2,120.57770 | 2,088.722 | 22.19 | 0.9741 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.14 | Call | | | 9.57770 | 9.422 | 22.19 | 0.0259 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.85 | Put | | | 1,837.53010 | 1,805.770 | 21.78 | 0.9570 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.85 | Call | | | 16.53010 | 16.470 | 21.78 | 0.0430 | 0.00 | 0 | 20,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.10 | Put | | | 1,131.25820 | 1,100.823 | 20.31 | 0.8613 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.10 | Call | | | 60.25820 | 61.523 | 20.31 | 0.1387 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.61 | Put | | | 1,606.79300 | 1,575.240 | 21.45 | 0.9355 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.61 | Call | | | 25.79300 | 25.940 | 21.45 | 0.0645 | 0.00 | 0 | 4,428 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.20 | Call | | | 241.93860 | 250.925 | 17.83 | 0.4412 | 0.00 | 0 | 51,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.20 | Put | | | 412.93860 | 390.225 | 17.83 | 0.5588 | 0.00 | 0 | 13,650 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.51 | Put | | | 1,511.97190 | 1,480.558 | 21.31 | 0.9240 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.51 | Call | | | 30.97190 | 31.258 | 21.31 | 0.0760 | 0.00 | 0 | 24,570 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.20 | Call | | | 51.37840 | 52.322 | 20.57 | 0.1203 | 0.00 | 0 | 50 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.20 | Put | | | 1,222.37840 | 1,191.622 | 20.57 | 0.8797 | 0.00 | 0 | 50 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.67 | Call | | | 118.92830 | 122.565 | 19.17 | 0.2500 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.67 | Put | | | 759.92830 | 731.864 | 19.17 | 0.7500 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.33 | Call | | | 762.90100 | 787.436 | 16.59 | 0.8532 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.33 | Put | | | 63.90100 | 56.736 | 16.59 | 0.1468 | 0.00 | 0 | 135,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.73 | Put | | | 1,721.66800 | 1,689.992 | 21.61 | 0.9472 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.73 | Call | | | 20.66800 | 20.692 | 21.61 | 0.0528 | 0.00 | 0 | 135,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.24 | Call | | | 228.11890 | 236.514 | 17.95 | 0.4221 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.24 | Put | | | 439.11890 | 415.814 | 17.95 | 0.5779 | 0.00 | 0 | 24,570 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.37 | Put | | | 1,380.20770 | 1,349.042 | 21.01 | 0.9059 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.37 | Call | | | 39.20770 | 39.742 | 21.01 | 0.0941 | 0.00 | 0 | 4,372 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.05 | Call | | | 1,007.48120 | 1,037.064 | 16.95 | 0.9233 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.05 | Put | | | 28.48120 | 26.364 | 16.95 | 0.0767 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.50 | Call | | | 154.36500 | 159.549 | 18.69 | 0.3104 | 1,595,493.00 | 10,000 | 11,200 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.50 | Put | | | 625.36500 | 598.849 | 18.69 | 0.6896 | 0.00 | 0 | 15,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.00 | Put | | | 2,973.37750 | 2,941.548 | 24.06 | 0.9933 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.00 | Call | | | 2.37750 | 2.248 | 24.06 | 0.0067 | 0.00 | 0 | 3,700 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.68 | Call | | | 505.15060 | 523.363 | 16.96 | 0.7061 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.68 | Put | | | 156.15060 | 142.663 | 16.96 | 0.2939 | 0.00 | 0 | 13,150 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.12 | Call | | | 271.79920 | 282.041 | 17.61 | 0.4807 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.12 | Put | | | 362.79920 | 341.341 | 17.61 | 0.5193 | 0.00 | 0 | 4,372 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.80 | Put | | | 2,773.72630 | 2,741.892 | 23.12 | 0.9921 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.80 | Call | | | 2.72630 | 2.591 | 23.12 | 0.0079 | 0.00 | 0 | 13,150 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.24 | Put | | | 2,218.92330 | 2,187.058 | 22.33 | 0.9783 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.24 | Call | | | 7.92330 | 7.758 | 22.33 | 0.0217 | 0.00 | 0 | 750 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.11 | Put | | | 2,091.13690 | 2,059.286 | 22.15 | 0.9727 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.11 | Call | | | 10.13690 | 9.986 | 22.15 | 0.0273 | 0.00 | 0 | 38,250 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.20 | Put | | | 2,179.54840 | 2,147.685 | 22.27 | 0.9767 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.20 | Call | | | 8.54840 | 8.385 | 22.27 | 0.0233 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.25 | Call | | | 47.44530 | 48.252 | 20.70 | 0.1119 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.25 | Put | | | 1,268.44530 | 1,237.552 | 20.70 | 0.8881 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.74 | Call | | | 106.73870 | 109.850 | 19.37 | 0.2281 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.74 | Put | | | 817.73870 | 789.150 | 19.37 | 0.7719 | 0.00 | 0 | 13,150 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.30 | Call | | | 43.81710 | 44.502 | 20.83 | 0.1041 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.30 | Put | | | 1,314.81710 | 1,283.802 | 20.83 | 0.8959 | 0.00 | 0 | 35,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.90 | Call | | | 82.86770 | 85.004 | 19.79 | 0.1836 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.90 | Put | | | 953.86770 | 924.304 | 19.79 | 0.8164 | 0.00 | 0 | 35,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.84 | Call | | | 16.84200 | 16.788 | 21.77 | 0.0438 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.84 | Put | | | 1,827.84200 | 1,796.088 | 21.77 | 0.9562 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.90 | Call | | | 374.76300 | 388.849 | 17.23 | 0.5946 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.90 | Put | | | 245.76300 | 228.149 | 17.23 | 0.4054 | 0.00 | 0 | 35,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.51 | Call | | | 152.02940 | 157.112 | 18.72 | 0.3065 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.51 | Put | | | 633.02940 | 606.412 | 18.72 | 0.6935 | 0.00 | 0 | 3,388 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.39 | Call | | | 182.37780 | 188.790 | 18.37 | 0.3548 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.39 | Put | | | 543.37780 | 518.090 | 18.37 | 0.6452 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.85 | Put | | | 910.71630 | 881.428 | 19.66 | 0.8034 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.85 | Call | | | 89.71630 | 92.128 | 19.66 | 0.1966 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.40 | Put | | | 550.64750 | 525.241 | 18.40 | 0.6494 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.40 | Call | | | 179.64750 | 185.941 | 18.40 | 0.3506 | 0.00 | 0 | 100,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.30 | Call | | | 208.70550 | 216.265 | 18.12 | 0.3943 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.30 | Put | | | 479.70550 | 455.565 | 18.12 | 0.6057 | 0.00 | 0 | 35,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.50 | Put | | | 2,475.83040 | 2,443.968 | 22.69 | 0.9864 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.50 | Call | | | 4.83040 | 4.668 | 22.69 | 0.0136 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.82 | Put | | | 885.08680 | 855.976 | 19.58 | 0.7952 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.82 | Call | | | 94.08680 | 96.675 | 19.58 | 0.2048 | 0.00 | 0 | 250 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.60 | Put | | | 1,597.27140 | 1,565.730 | 21.43 | 0.9345 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.60 | Call | | | 26.27140 | 26.430 | 21.43 | 0.0655 | 0.00 | 0 | 500 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Option | 14.90 | Call | | | 100.57600 | 103.029 | 19.55 | 0.2032 | 0.00 | 0 | 0 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Option | 14.90 | Put | | | 961.27600 | 932.029 | 19.55 | 0.7968 | 0.00 | 0 | 35,000 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Option | 14.30 | Call | | | 234.20820 | 242.143 | 17.95 | 0.4073 | 0.00 | 0 | 0 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Option | 14.30 | Put | | | 494.90820 | 471.143 | 17.95 | 0.5927 | 0.00 | 0 | 35,000 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Option | 13.90 | Call | | | 402.21760 | 416.258 | 17.10 | 0.5948 | 0.00 | 0 | 0 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Option | 13.90 | Put | | | 262.91760 | 245.258 | 17.10 | 0.4052 | 0.00 | 0 | 35,000 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Option | 15.30 | Put | | | 1,317.05750 | 1,286.203 | 20.55 | 0.8783 | 0.00 | 0 | 35,000 |
| \$ / R | On | 20/12/2018 | Foreign Exchange Option | 15.30 | Call | | | 56.35750 | 57.203 | 20.55 | 0.1217 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 14.66 | Put | | | 764.87440 | 737.217 | 18.93 | 0.7247 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 14.66 | Call | | | 145.87440 | 150.017 | 18.93 | 0.2753 | 0.00 | 0 | 1,000 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 54.86410 | 49.718 | 16.49 | 0.1231 | 0.00 | 0 | 1,000 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 895.86410 | 922.518 | 16.49 | 0.8769 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 14.75 | Put | | | 837.70420 | 809.341 | 19.17 | 0.7522 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 14.75 | Call | | | 128.70420 | 132.141 | 19.17 | 0.2478 | 0.00 | 0 | 1,000 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 13.30 | Call | | | 813.00000 | 837.403 | 16.48 | 0.8478 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 13.30 | Put | | | 72.00000 | 64.603 | 16.48 | 0.1522 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.22 | Put | | | 466.43560 | 443.933 | 17.45 | 0.5418 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.22 | Call | | | 304.53560 | 313.933 | 17.45 | 0.4582 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.25 | Call | | | 293.74290 | 302.744 | 17.52 | 0.4460 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.25 | Put | | | 485.64290 | 462.744 | 17.52 | 0.5540 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Put | | | 2,881.12790 | 2,848.480 | 22.85 | 0.9806 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Call | | | 9.22790 | 8.480 | 22.85 | 0.0194 | 0.00 | 0 | 500 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.96 | Call | | 121.87070 | 124.442 | 19.26 | 0.2178 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.96 | Put | | 1,023.77070 | 994.442 | 19.26 | 0.7822 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.00 | Call | | 1,100.58190 | 1,124.920 | 15.88 | 0.9132 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.00 | Put | | 42.48190 | 34.920 | 15.88 | 0.0868 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Put | | 245.16610 | 229.120 | 16.77 | 0.3604 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Call | | 503.26610 | 519.120 | 16.77 | 0.6396 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Put | | 3,526.94270 | 3,494.668 | 24.71 | 0.9894 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Call | | 5.04270 | 4.668 | 24.71 | 0.0106 | 0.00 | 0 | 500 |
| \$ / R | On | 02/01/2019 | Foreign Exchange Option | 12.90 | Put | | 34.68450 | 27.853 | 15.84 | 0.0708 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2019 | Foreign Exchange Option | 12.90 | Call | | 1,196.18450 | 1,221.253 | 15.84 | 0.9292 | 0.00 | 0 | 0 |
| \$ / R | On | 07/01/2019 | Foreign Exchange Option | 14.12 | Put | | 420.97600 | 399.999 | 17.13 | 0.4934 | 0.00 | 0 | 0 |
| \$ / R | On | 07/01/2019 | Foreign Exchange Option | 14.12 | Call | | 370.97600 | 382.099 | 17.13 | 0.5066 | 0.00 | 0 | 250 |
| \$ / R | On | 07/01/2019 | Foreign Exchange Option | 13.64 | Put | | 199.16860 | 184.531 | 16.53 | 0.2978 | 0.00 | 0 | 250 |
| \$ / R | On | 07/01/2019 | Foreign Exchange Option | 13.64 | Call | | 629.16860 | 646.631 | 16.53 | 0.7022 | 0.00 | 0 | 0 |
| \$ / R | On | 07/01/2019 | Foreign Exchange Option | 14.65 | Put | | 782.88830 | 755.903 | 18.38 | 0.6823 | 0.00 | 0 | 0 |
| \$ / R | On | 07/01/2019 | Foreign Exchange Option | 14.65 | Call | | 202.88830 | 208.003 | 18.38 | 0.3177 | 0.00 | 0 | 250 |
| \$ / R | On | 15/01/2019 | Foreign Exchange Option | 14.19 | Put | | 483.64630 | 460.394 | 17.33 | 0.5130 | 0.00 | 0 | 0 |
| \$ / R | On | 15/01/2019 | Foreign Exchange Option | 14.19 | Call | | 377.54630 | 386.294 | 17.33 | 0.4870 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2019 | Foreign Exchange Option | 12.66 | Put | | 31.32810 | 25.821 | 16.15 | 0.0583 | 0.00 | 0 | 263 |
| \$ / R | On | 18/01/2019 | Foreign Exchange Option | 12.66 | Call | | 1,460.52810 | 1,486.921 | 16.15 | 0.9417 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Option | 14.88 | Put | | 1,000.05660 | 969.265 | 18.81 | 0.6992 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Option | 14.88 | Call | | 230.15660 | 231.465 | 18.81 | 0.3008 | 0.00 | 0 | 4,000 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Option | 12.95 | Put | | 73.89550 | 65.540 | 16.15 | 0.1186 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Option | 12.95 | Call | | 1,233.99550 | 1,257.740 | 16.15 | 0.8814 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 15.13 | Put | | 1,203.53310 | 1,171.787 | 19.36 | 0.7515 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 15.13 | Call | | 185.33310 | 185.687 | 19.36 | 0.2485 | 0.00 | 0 | 250 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 12.79 | Put | | 53.81490 | 47.003 | 16.10 | 0.0899 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 12.79 | Call | | 1,375.61490 | 1,400.903 | 16.10 | 0.9101 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 13.00 | Call | | 1,195.00140 | 1,218.200 | 16.19 | 0.8696 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 13.00 | Put | | 83.20140 | 74.300 | 16.19 | 0.1304 | 0.00 | 0 | 500 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.38 | Put | | 639.33120 | 612.064 | 17.77 | 0.5602 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.38 | Call | | 371.13120 | 375.964 | 17.77 | 0.4398 | 0.00 | 0 | 500 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.20 | Call | | 437.45910 | 444.119 | 17.39 | 0.4977 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.20 | Put | | 525.65910 | 500.219 | 17.39 | 0.5023 | 0.00 | 0 | 250 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 15.47 | Put | | 1,494.06320 | 1,461.568 | 20.09 | 0.8110 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 15.47 | Call | | 135.86320 | 135.468 | 20.09 | 0.1890 | 0.00 | 0 | 250 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.25 | Call | | 418.02230 | 424.141 | 17.50 | 0.4812 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.25 | Put | | 556.22230 | 530.241 | 17.50 | 0.5188 | 0.00 | 0 | 250 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | 1,193.12740 | 1,160.821 | 19.23 | 0.7238 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | 227.62740 | 227.521 | 19.23 | 0.2762 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 12.83 | Put | | 86.00960 | 78.281 | 16.15 | 0.1204 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 12.83 | Call | | 1,416.60960 | 1,441.281 | 16.15 | 0.8796 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 13.00 | Call | | 1,276.68150 | 1,299.625 | 16.25 | 0.8463 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 13.00 | Put | | 116.08150 | 106.625 | 16.25 | 0.1537 | 0.00 | 0 | 500 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.25 | Call | | 518.46430 | 524.796 | 17.60 | 0.5030 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.25 | Put | | 607.86430 | 581.796 | 17.60 | 0.4970 | 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 | 28/02/2019 | Foreign Exchange Option | 15.27 | Put | | 1,347.08530 | 1,314.982 | 19.58 | 0.7324 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 15.27 | Call | | 237.68530 | 237.982 | 19.58 | 0.2676 | 0.00 | 0 | 250 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.52 | Put | | 780.91700 | 752.599 | 18.11 | 0.5702 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.52 | Call | | 421.51700 | 425.599 | 18.11 | 0.4298 | 0.00 | 0 | 500 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.20 | Call | | 538.57200 | 545.382 | 17.50 | 0.5173 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.20 | Put | | 577.97200 | 552.382 | 17.50 | 0.4827 | 0.00 | 0 | 250 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 15.63 | Put | | 1,650.75850 | 1,618.295 | 20.29 | 0.7887 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 15.63 | Call | | 181.35850 | 181.295 | 20.29 | 0.2113 | 0.00 | 0 | 250 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.65 | Put | | 894.64090 | 866.241 | 18.37 | 0.5847 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.30 | Put | | 2,247.77990 | 2,214.772 | 21.26 | 0.8438 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.30 | Call | | 139.67990 | 139.472 | 21.26 | 0.1562 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.50 | Put | | 1,551.27840 | 1,519.330 | 19.97 | 0.7456 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.50 | Call | | 243.17840 | 244.030 | 19.97 | 0.2544 | 0.00 | 0 | 224,757 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.52 | Put | | 1,568.04090 | 1,536.055 | 20.01 | 0.7486 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.52 | Call | | 239.94090 | 240.755 | 20.01 | 0.2514 | 0.00 | 0 | 1 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.50 | Call | | 966.15890 | 983.670 | 16.57 | 0.7184 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.50 | Put | | 274.25890 | 258.970 | 16.57 | 0.2816 | 0.00 | 0 | 50 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.60 | Call | | 904.67120 | 920.818 | 16.71 | 0.6915 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.60 | Put | | 312.77120 | 296.118 | 16.71 | 0.3085 | 0.00 | 0 | 9,570 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.20 | Call | | 597.94050 | 606.369 | 17.56 | 0.5275 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.20 | Put | | 606.04050 | 581.669 | 17.56 | 0.4725 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.10 | Call | | 319.11780 | 321.039 | 19.20 | 0.3214 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.10 | Put | | 1,227.21780 | 1,196.339 | 19.20 | 0.6786 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.33 | Call | | 1,081.54310 | 1,100.890 | 16.46 | 0.7612 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.33 | Put | | 219.64310 | 206.190 | 16.46 | 0.2388 | 0.00 | 0 | 135,043 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.81 | Call | | 390.18990 | 393.450 | 18.65 | 0.3796 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.81 | Put | | 1,008.28990 | 978.750 | 18.65 | 0.6204 | 0.00 | 0 | 135,043 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.83 | Put | | 1,831.53270 | 1,799.004 | 20.52 | 0.7915 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.83 | Call | | 193.43270 | 193.704 | 20.52 | 0.2085 | 0.00 | 0 | 135,043 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.99 | Put | | 1,142.33700 | 1,111.860 | 18.99 | 0.6576 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.99 | Call | | 344.23700 | 346.560 | 18.99 | 0.3424 | 0.00 | 0 | 100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.42 | Call | | 512.91670 | 519.222 | 17.95 | 0.4706 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.42 | Put | | 741.01670 | 714.521 | 17.95 | 0.5294 | 0.00 | 0 | 2,100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.98 | Put | | 1,962.28080 | 1,929.561 | 20.76 | 0.8098 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.98 | Call | | 174.18080 | 174.261 | 20.76 | 0.1902 | 0.00 | 0 | 2,100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.45 | Call | | 502.25880 | 508.299 | 18.01 | 0.4632 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.45 | Put | | 760.35880 | 733.599 | 18.01 | 0.5368 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.85 | Call | | 764.13150 | 776.923 | 17.07 | 0.6229 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.85 | Put | | 422.23150 | 402.223 | 17.07 | 0.3771 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.00 | Put | | 1,149.96990 | 1,119.452 | 19.01 | 0.6595 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.00 | Call | | 341.86990 | 344.152 | 19.01 | 0.3405 | 0.00 | 0 | 200 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.40 | Call | | 1,033.06290 | 1,051.652 | 16.51 | 0.7439 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.40 | Put | | 241.16290 | 226.952 | 16.51 | 0.2561 | 0.00 | 0 | 2,100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | 272.72450 | 273.968 | 19.64 | 0.2811 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | 1,410.82450 | 1,379.269 | 19.64 | 0.7189 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | 276.45350 | 277.747 | 19.60 | 0.2844 | 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 | 15.31 | Put | | | 1,394.55350 | 1,363.047 | 19.60 | 0.7156 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.22 | Put | | | 1,322.03120 | 1,290.774 | 19.43 | 0.7003 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.22 | Call | | | 293.93120 | 295.474 | 19.43 | 0.2997 | 0.00 | 0 | 2,785 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | | 274.58350 | 275.852 | 19.62 | 0.2827 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | | 1,402.68350 | 1,371.152 | 19.62 | 0.7173 | 0.00 | 0 | 262,812 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Call | | | 2,164.03070 | 2,194.879 | 17.15 | 0.9520 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Put | | | 32.13070 | 30.179 | 17.15 | 0.0480 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Call | | | 3,865.45600 | 3,897.869 | 21.49 | 0.9947 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Put | | | 3.55600 | 3.169 | 21.49 | 0.0053 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Call | | | 664.94630 | 675.176 | 17.35 | 0.5679 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Put | | | 523.04630 | 500.476 | 17.35 | 0.4321 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Call | | | 2,412.73570 | 2,444.574 | 17.51 | 0.9672 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Put | | | 20.83570 | 19.874 | 17.51 | 0.0328 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.76 | Call | | | 1,524.26970 | 1,549.509 | 16.18 | 0.8797 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.76 | Put | | | 92.36970 | 84.809 | 16.18 | 0.1203 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Put | | | 257.35880 | 242.612 | 16.54 | 0.2687 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Call | | | 999.25880 | 1,017.312 | 16.54 | 0.7313 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.50 | Call | | | 2,704.18540 | 2,736.690 | 17.92 | 0.9794 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.50 | Put | | | 12.28540 | 11.990 | 17.92 | 0.0206 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.20 | Put | | | 1,306.07380 | 1,274.880 | 19.39 | 0.6968 | 0.00 | 0 | 2,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.20 | Call | | | 297.97380 | 299.580 | 19.39 | 0.3032 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.74 | Call | | | 2,470.69300 | 2,502.700 | 17.59 | 0.9700 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.74 | Put | | | 18.79300 | 18.000 | 17.59 | 0.0300 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Put | | | 779.91560 | 752.893 | 18.06 | 0.5442 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Call | | | 491.81560 | 497.593 | 18.06 | 0.4558 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.30 | Put | | | 665.85820 | 640.487 | 17.74 | 0.4988 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.30 | Call | | | 557.75820 | 565.187 | 17.74 | 0.5012 | 0.00 | 0 | 250 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.75 | Call | | | 818.10490 | 832.222 | 16.92 | 0.6504 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.75 | Put | | | 376.20490 | 357.522 | 16.92 | 0.3496 | 0.00 | 0 | 17,981 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.96 | Put | | | 1,119.54590 | 1,089.186 | 18.93 | 0.6516 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.96 | Call | | | 351.44590 | 353.886 | 18.93 | 0.3484 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.86 | Call | | | 758.89870 | 771.557 | 17.08 | 0.6201 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.86 | Put | | | 426.99870 | 406.857 | 17.08 | 0.3799 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.46 | Call | | | 992.58270 | 1,010.527 | 16.55 | 0.7287 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.46 | Put | | | 260.68270 | 245.827 | 16.55 | 0.2713 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.45 | Put | | | 1,509.58250 | 1,477.744 | 19.88 | 0.7380 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.45 | Call | | | 251.48250 | 252.443 | 19.88 | 0.2620 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.17 | Put | | | 1,282.25370 | 1,251.151 | 19.33 | 0.6914 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.17 | Call | | | 304.15370 | 305.851 | 19.33 | 0.3086 | 0.00 | 0 | 720 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.54 | Put | | | 1,584.85390 | 1,552.828 | 20.05 | 0.7515 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.54 | Call | | | 236.75390 | 237.528 | 20.05 | 0.2485 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.47 | Call | | | 1,782.69410 | 1,810.873 | 16.58 | 0.9162 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.47 | Put | | | 60.79410 | 56.173 | 16.58 | 0.0838 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,327.54350 | 1,350.355 | 16.25 | 0.8356 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.00 | Put | | | 135.64350 | 125.655 | 16.25 | 0.1644 | 0.00 | 0 | 15,434 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.51 | Call | | | 1,746.40810 | 1,774.238 | 16.53 | 0.9118 | 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 | 12.51 | Put | | 64.50810 | 59.538 | 16.53 | 0.0882 | 0.00 | 0 | 720 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.90 | Call | | 738.25370 | 750.389 | 17.14 | 0.6091 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.90 | Put | | 446.35370 | 425.689 | 17.14 | 0.3909 | 0.00 | 0 | 720 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.28 | Call | | 565.58610 | 573.212 | 17.70 | 0.5064 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.28 | Put | | 653.68610 | 628.512 | 17.70 | 0.4936 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.08 | Put | | 2,971.72280 | 2,938.488 | 22.50 | 0.9024 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.08 | Call | | 83.62280 | 83.188 | 22.50 | 0.0976 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.44 | Call | | 505.78740 | 511.915 | 17.99 | 0.4656 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.44 | Put | | 753.88740 | 727.215 | 17.99 | 0.5344 | 0.00 | 0 | 7,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.09 | Put | | 2,981.29640 | 2,948.071 | 22.52 | 0.9029 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.09 | Call | | 83.19640 | 82.771 | 22.52 | 0.0971 | 8,262,492.37 | 99,824 | 99,824 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.90 | Call | | 1,407.41740 | 1,431.221 | 16.19 | 0.8555 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.90 | Put | | 115.51740 | 106.521 | 16.19 | 0.1445 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.00 | Call | | 688.66970 | 699.525 | 17.28 | 0.5816 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.00 | Put | | 496.76970 | 474.825 | 17.28 | 0.4184 | 0.00 | 0 | 17,406 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.50 | Put | | 3,376.17810 | 3,343.312 | 23.49 | 0.9204 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.50 | Call | | 68.07810 | 68.012 | 23.49 | 0.0796 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.53 | Call | | 474.87890 | 480.234 | 18.15 | 0.4436 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.53 | Put | | 812.97890 | 785.534 | 18.15 | 0.5564 | 0.00 | 0 | 108 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.46 | Put | | 1,517.89740 | 1,486.035 | 19.89 | 0.7396 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.46 | Call | | 249.79740 | 250.735 | 19.89 | 0.2604 | 0.00 | 0 | 108 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.60 | Put | | 2,522.15210 | 2,488.988 | 21.73 | 0.8700 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.60 | Call | | 114.05210 | 113.688 | 21.73 | 0.1300 | 0.00 | 0 | 50 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.82 | Call | | 387.46380 | 390.659 | 18.67 | 0.3774 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.82 | Put | | 1,015.56380 | 985.959 | 18.67 | 0.6226 | 0.00 | 0 | 4,145 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.89 | Put | | 1,883.57140 | 1,850.962 | 20.62 | 0.7990 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.89 | Call | | 185.47140 | 185.662 | 20.62 | 0.2010 | 0.00 | 0 | 4,145 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.92 | Call | | 1,391.25630 | 1,414.865 | 16.20 | 0.8516 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.92 | Put | | 119.35630 | 110.165 | 16.20 | 0.1484 | 0.00 | 0 | 139,342 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.35 | Call | | 538.63900 | 545.586 | 17.83 | 0.4883 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.35 | Put | | 696.73900 | 670.886 | 17.83 | 0.5117 | 0.00 | 0 | 139,342 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.66 | Put | | 1,686.12220 | 1,653.870 | 20.26 | 0.7687 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.66 | Call | | 218.02220 | 218.570 | 20.26 | 0.2313 | 0.00 | 0 | 139,342 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.12 | Call | | 1,234.86740 | 1,256.444 | 16.33 | 0.8101 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.12 | Put | | 162.96740 | 151.744 | 16.33 | 0.1899 | 0.00 | 0 | 138,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.56 | Call | | 464.99260 | 470.103 | 18.20 | 0.4364 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.56 | Put | | 833.09260 | 805.403 | 18.20 | 0.5636 | 0.00 | 0 | 138,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Put | | 2,095.07680 | 2,062.203 | 20.99 | 0.8266 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Call | | 156.97680 | 156.903 | 20.99 | 0.1734 | 0.00 | 0 | 138,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.25 | Call | | 1,138.58050 | 1,158.783 | 16.41 | 0.7804 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.25 | Put | | 196.68050 | 184.083 | 16.41 | 0.2196 | 0.00 | 0 | 224,707 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.50 | Call | | 484.97130 | 490.579 | 18.10 | 0.4509 | 0.00 | 0 | 224,707 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.50 | Put | | 793.07130 | 765.879 | 18.10 | 0.5491 | 0.00 | 0 | 10,050 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Put | | 1,979.87400 | 1,947.131 | 20.79 | 0.8122 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Call | | 171.77400 | 171.831 | 20.79 | 0.1878 | 0.00 | 0 | 11,406 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.83 | Call | | 384.75710 | 387.887 | 18.69 | 0.3753 | 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 | 14.83 | Put | | | 1,022.85710 | 993.187 | 18.69 | 0.6247 | 0.00 | 0 | 10,010 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.81 | Put | | | 1,814.26600 | 1,781.769 | 20.49 | 0.7890 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.81 | Call | | | 196.16600 | 196.469 | 20.49 | 0.2110 | 0.00 | 0 | 10 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.36 | Call | | | 1,060.59980 | 1,079.622 | 16.48 | 0.7539 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.36 | Put | | | 228.69980 | 214.922 | 16.48 | 0.2461 | 0.00 | 0 | 134,750 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.84 | Call | | | 382.06970 | 385.135 | 18.71 | 0.3731 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.84 | Put | | | 1,030.16970 | 1,000.435 | 18.71 | 0.6269 | 0.00 | 0 | 134,750 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.38 | Put | | | 2,320.37270 | 2,287.315 | 21.38 | 0.8512 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.38 | Call | | | 132.27270 | 132.015 | 21.38 | 0.1488 | 0.00 | 0 | 134,750 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.70 | Call | | | 846.20600 | 860.999 | 16.85 | 0.6642 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.70 | Put | | | 354.30600 | 336.299 | 16.85 | 0.3358 | 0.00 | 0 | 2,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.10 | Put | | | 2,990.87300 | 2,957.658 | 22.55 | 0.9034 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.10 | Call | | | 82.77300 | 82.358 | 22.55 | 0.0966 | 0.00 | 0 | 2,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.68 | Call | | | 857.65710 | 872.723 | 16.83 | 0.6697 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.68 | Put | | | 345.75710 | 328.023 | 16.83 | 0.3303 | 0.00 | 0 | 14,200 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.74 | Call | | | 409.82280 | 413.567 | 18.53 | 0.3949 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.74 | Put | | | 957.92280 | 928.867 | 18.53 | 0.6051 | 0.00 | 0 | 24,326 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Put | | | 3,862.65890 | 3,830.139 | 24.67 | 0.9364 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Call | | | 54.55890 | 54.839 | 24.67 | 0.0636 | 0.00 | 0 | 14,200 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.79 | Call | | | 796.16080 | 809.743 | 16.98 | 0.6394 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.79 | Put | | | 394.26080 | 375.043 | 16.98 | 0.3606 | 0.00 | 0 | 262,812 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.02 | Put | | | 2,914.67330 | 2,881.413 | 22.38 | 0.8991 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.02 | Call | | | 86.57330 | 86.113 | 22.38 | 0.1009 | 0.00 | 0 | 262,812 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.19 | Call | | | 300.02050 | 301.653 | 19.37 | 0.3050 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.19 | Put | | | 1,298.12050 | 1,266.953 | 19.37 | 0.6950 | 0.00 | 0 | 41,300 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.23 | Put | | | 3,115.63660 | 3,082.543 | 22.85 | 0.9094 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.23 | Call | | | 77.53660 | 77.243 | 22.85 | 0.0906 | 0.00 | 0 | 41,300 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.04 | Call | | | 669.63260 | 679.989 | 17.33 | 0.5707 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.04 | Put | | | 517.73260 | 495.289 | 17.33 | 0.4293 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.13 | Call | | | 312.61100 | 314.432 | 19.26 | 0.3158 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.13 | Put | | | 1,250.71100 | 1,219.732 | 19.26 | 0.6842 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 18.40 | Put | | | 4,254.61050 | 4,222.307 | 25.62 | 0.9460 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 18.40 | Call | | | 46.51050 | 47.007 | 25.62 | 0.0540 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.12 | Call | | | 314.76300 | 316.619 | 19.24 | 0.3177 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.12 | Put | | | 1,242.86300 | 1,211.919 | 19.24 | 0.6823 | 241,957,204.51 | 199,648 | 99,824 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.04 | Call | | | 332.56630 | 334.701 | 19.08 | 0.3327 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.04 | Put | | | 1,180.66630 | 1,150.001 | 19.08 | 0.6673 | 175,030,106.54 | 152,200 | 63,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.97 | Put | | | 2,867.51440 | 2,834.259 | 22.30 | 0.8960 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.97 | Call | | | 89.41440 | 88.959 | 22.30 | 0.1040 | 5,648,896.50 | 63,500 | 63,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.96 | Put | | | 2,858.09500 | 2,824.841 | 22.29 | 0.8954 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.96 | Call | | | 89.99500 | 89.541 | 22.29 | 0.1046 | 1,128,217.86 | 12,600 | 12,600 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.05 | Call | | | 1,288.49750 | 1,310.801 | 16.28 | 0.8252 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.05 | Put | | | 146.59750 | 136.101 | 16.28 | 0.1748 | 0.00 | 0 | 1,155 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.72 | Call | | | 834.87500 | 849.400 | 16.88 | 0.6587 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.72 | Put | | | 362.97500 | 344.700 | 16.88 | 0.3413 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.58 | Put | | | 2,503.68890 | 2,470.531 | 21.69 | 0.8684 | 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 | 16.58 | Call | | 115.58890 | 115.231 | 21.69 | 0.1316 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.15 | Call | | 1,212.25900 | 1,233.522 | 16.35 | 0.8034 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.15 | Put | | 170.35900 | 158.822 | 16.35 | 0.1966 | 0.00 | 0 | 10,125 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.30 | Put | | 3,183.01100 | 3,149.979 | 23.02 | 0.9125 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.30 | Call | | 74.91100 | 74.679 | 23.02 | 0.0875 | 0.00 | 0 | 10,125 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.55 | Call | | 935.03480 | 951.865 | 16.64 | 0.7050 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.55 | Put | | 293.13480 | 277.165 | 16.64 | 0.2950 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.65 | Call | | 436.54090 | 440.941 | 18.37 | 0.4153 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Put | | 44.61090 | 41.588 | 16.81 | 0.0624 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Call | | 2,042.21090 | 2,072.088 | 16.81 | 0.9376 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 14.00 | Call | | 718.45560 | 729.516 | 17.32 | 0.5843 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 14.00 | Put | | 510.85560 | 489.016 | 17.32 | 0.4157 | 0.00 | 0 | 65,000 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 14.50 | Call | | 513.30270 | 519.379 | 18.12 | 0.4580 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 14.50 | Put | | 805.70270 | 778.879 | 18.12 | 0.5420 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.20 | Call | | 634.58160 | 643.794 | 17.63 | 0.5331 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.20 | Put | | 623.48160 | 599.794 | 17.63 | 0.4669 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.25 | Call | | 613.96320 | 622.229 | 17.71 | 0.5204 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.25 | Put | | 652.86320 | 628.229 | 17.71 | 0.4796 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 15.79 | Put | | 1,802.65620 | 1,770.820 | 20.46 | 0.7724 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 15.79 | Call | | 223.75620 | 224.820 | 20.46 | 0.2276 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 15.43 | Put | | 1,501.74600 | 1,469.880 | 19.82 | 0.7216 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 15.43 | Call | | 282.84600 | 283.880 | 19.82 | 0.2784 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 13.00 | Put | | 148.10350 | 137.972 | 16.31 | 0.1705 | 0.00 | 0 | 500 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 13.00 | Call | | 1,359.20350 | 1,381.972 | 16.31 | 0.8295 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.67 | Put | | 923.27100 | 895.375 | 18.44 | 0.5792 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.67 | Call | | 464.37100 | 469.375 | 18.44 | 0.4208 | 0.00 | 0 | 500 |
| \$ / R | On | 02/04/2019 | Foreign Exchange Option | 13.05 | Put | | 163.36940 | 152.614 | 16.32 | 0.1822 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2019 | Foreign Exchange Option | 13.05 | Call | | 1,331.36940 | 1,353.614 | 16.32 | 0.8178 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2019 | Foreign Exchange Option | 15.04 | Put | | 1,217.05160 | 1,187.651 | 19.01 | 0.6289 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2019 | Foreign Exchange Option | 15.04 | Call | | 436.85160 | 440.852 | 19.01 | 0.3711 | 0.00 | 0 | 4,000 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.61 | Put | | 1,666.68270 | 1,635.384 | 19.98 | 0.7151 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.61 | Call | | 323.38270 | 325.684 | 19.98 | 0.2849 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.96 | Put | | 1,958.01120 | 1,925.893 | 20.51 | 0.7603 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 12.92 | Call | | 1,507.76300 | 1,531.325 | 16.27 | 0.8320 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.00 | Put | | 179.75630 | 169.007 | 16.33 | 0.1829 | 0.00 | 0 | 3,000 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.49 | Put | | 327.01860 | 311.760 | 16.69 | 0.2860 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.49 | Call | | 1,103.71860 | 1,122.060 | 16.69 | 0.7140 | 0.00 | 0 | 2,500 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.20 | Call | | 730.72670 | 741.688 | 17.65 | 0.5472 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.20 | Put | | 664.02670 | 641.388 | 17.65 | 0.4528 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 12.92 | Put | | 161.06300 | 151.025 | 16.27 | 0.1680 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.96 | Call | | 264.71120 | 266.193 | 20.51 | 0.2397 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.84 | Put | | 1,074.62510 | 1,046.704 | 18.66 | 0.5887 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.84 | Call | | 501.32510 | 507.004 | 18.66 | 0.4113 | 0.00 | 0 | 500 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.25 | Call | | 709.40830 | 719.886 | 17.72 | 0.5358 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.25 | Put | | 692.70830 | 669.586 | 17.72 | 0.4642 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.00 | Call | | 1,446.45630 | 1,469.307 | 16.33 | 0.8171 | 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 | 31/05/2019 | Foreign Exchange Option | 14.25 | Call | | | 799.06300 | 809.510 | 17.74 | 0.5483 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.25 | Put | | | 728.56300 | 705.110 | 17.74 | 0.4517 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.79 | Put | | | 1,830.47640 | 1,798.768 | 20.18 | 0.7110 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.79 | Call | | | 360.97640 | 363.168 | 20.18 | 0.2890 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.20 | Call | | | 820.52010 | 831.372 | 17.67 | 0.5588 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.20 | Put | | | 700.02010 | 676.972 | 17.67 | 0.4412 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,527.21980 | 1,550.096 | 16.32 | 0.8088 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.00 | Put | | | 206.71980 | 195.696 | 16.32 | 0.1912 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.01 | Put | | | 1,224.30740 | 1,195.540 | 18.90 | 0.5970 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.01 | Call | | | 534.80740 | 539.940 | 18.90 | 0.4030 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 16.15 | Put | | | 2,129.14830 | 2,096.691 | 20.66 | 0.7536 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 16.15 | Call | | | 299.64830 | 301.091 | 20.66 | 0.2464 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.14 | Put | | | 245.03760 | 232.808 | 16.43 | 0.2174 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.14 | Call | | | 1,425.53760 | 1,447.208 | 16.43 | 0.7826 | 0.00 | 0 | 0 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Option | 12.14 | Put | | | 56.31440 | 54.094 | 15.66 | 0.0691 | 0.00 | 0 | 0 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Option | 12.14 | Call | | | 2,242.01440 | 2,273.794 | 15.66 | 0.9309 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.58 | Put | | | 944.28720 | 918.159 | 18.24 | 0.5112 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.58 | Call | | | 708.98720 | 716.959 | 18.24 | 0.4888 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.80 | Put | | | 1,845.78900 | 1,813.447 | 20.16 | 0.7009 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.80 | Call | | | 390.48900 | 392.247 | 20.16 | 0.2991 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 10.69 | Call | | | 3,663.37350 | 3,697.315 | 17.54 | 0.9879 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 819.89530 | 795.195 | 17.94 | 0.4726 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.63 | Put | | | 976.57030 | 950.100 | 18.32 | 0.5206 | 0.00 | 0 | 8,203 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 17.96 | Put | | | 3,771.60190 | 3,735.454 | 23.46 | 0.8720 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 17.96 | Call | | | 156.30190 | 154.254 | 23.46 | 0.1280 | 0.00 | 0 | 8,203 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 788.58360 | 798.050 | 17.92 | 0.5294 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 813.88360 | 789.250 | 17.92 | 0.4706 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 784.59530 | 793.995 | 17.94 | 0.5274 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.42 | Call | | | 768.85110 | 777.966 | 18.00 | 0.5195 | 0.00 | 0 | 30 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 16.00 | Put | | | 2,008.96900 | 1,976.702 | 20.44 | 0.7249 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 16.00 | Call | | | 353.66900 | 355.502 | 20.44 | 0.2751 | 0.00 | 0 | 20 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 792.58750 | 802.125 | 17.91 | 0.5313 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 807.88750 | 783.325 | 17.91 | 0.4687 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.63 | Call | | | 691.27030 | 698.900 | 18.32 | 0.4794 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.88 | Put | | | 544.95660 | 524.384 | 17.17 | 0.3698 | 0.00 | 0 | 5,035 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.62 | Put | | | 1,700.20850 | 1,668.474 | 19.87 | 0.6781 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.62 | Call | | | 424.90850 | 427.274 | 19.87 | 0.3219 | 0.00 | 0 | 5,035 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.10 | Put | | | 1,301.27060 | 1,271.812 | 19.03 | 0.6023 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.10 | Call | | | 545.97060 | 550.612 | 19.03 | 0.3977 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.42 | Put | | | 844.15110 | 819.166 | 18.00 | 0.4805 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.92 | Call | | | 367.91630 | 369.953 | 20.33 | 0.2845 | 0.00 | 0 | 911 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.83 | Call | | | 1,035.24280 | 1,049.228 | 17.10 | 0.6408 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.83 | Put | | | 520.54280 | 500.428 | 17.10 | 0.3592 | 0.00 | 0 | 25,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,563.06540 | 1,585.956 | 16.31 | 0.8058 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.00 | Put | | | 218.36540 | 207.156 | 16.31 | 0.1942 | 0.00 | 0 | 8,203 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.88 | Call | | | 1,009.65660 | 1,023.184 | 17.17 | 0.6302 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.24 | Put | | 288.22740 | 274.885 | 16.51 | 0.2388 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.82 | Put | | 1,103.33090 | 1,075.649 | 18.60 | 0.5550 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.82 | Call | | 628.03090 | 634.449 | 18.60 | 0.4450 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.98 | Put | | 595.52510 | 574.059 | 17.33 | 0.3909 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.98 | Call | | 960.22510 | 972.859 | 17.33 | 0.6091 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.92 | Put | | 1,943.21630 | 1,911.154 | 20.33 | 0.7155 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.13 | Call | | 1,469.33050 | 1,491.074 | 16.42 | 0.7821 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.75 | Call | | 1,752.32120 | 1,778.089 | 16.09 | 0.8482 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.75 | Put | | 157.62120 | 149.289 | 16.09 | 0.1518 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.55 | Put | | 1,644.54720 | 1,613.074 | 19.76 | 0.6688 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.55 | Call | | 439.24720 | 441.874 | 19.76 | 0.3312 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.24 | Call | | 1,392.92740 | 1,413.685 | 16.51 | 0.7612 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 10.69 | Put | | 8.67350 | 8.515 | 17.54 | 0.0121 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.28 | Call | | 2,140.77830 | 2,171.586 | 15.67 | 0.9136 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.28 | Put | | 76.07830 | 72.786 | 15.67 | 0.0864 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.98 | Call | | 1,577.81100 | 1,600.873 | 16.30 | 0.8094 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.98 | Put | | 213.11100 | 202.073 | 16.30 | 0.1906 | 0.00 | 0 | 911 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.13 | Put | | 254.63050 | 242.274 | 16.42 | 0.2179 | 0.00 | 0 | 0 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 14.72 | Put | | 1,040.62630 | 1,013.583 | 18.44 | 0.5339 | 0.00 | 0 | 20,000 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 14.72 | Call | | 675.72630 | 682.783 | 18.44 | 0.4661 | 0.00 | 0 | 0 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 17.22 | Put | | 3,073.09870 | 3,038.530 | 21.99 | 0.8306 | 0.00 | 0 | 0 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 17.22 | Call | | 208.19870 | 207.730 | 21.99 | 0.1694 | 0.00 | 0 | 20,000 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 16.32 | Put | | 2,280.87120 | 2,247.839 | 20.81 | 0.7487 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 16.32 | Call | | 329.87120 | 331.039 | 20.81 | 0.2513 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.25 | Call | | 875.72670 | 886.440 | 17.74 | 0.5582 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.25 | Put | | 756.72670 | 733.240 | 17.74 | 0.4418 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.96 | Put | | 1,981.48110 | 1,948.922 | 20.34 | 0.7095 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.96 | Call | | 390.48110 | 392.122 | 20.34 | 0.2905 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.20 | Call | | 897.19060 | 908.327 | 17.66 | 0.5680 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.20 | Put | | 728.19060 | 705.127 | 17.66 | 0.4320 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 13.00 | Put | | 229.57100 | 217.890 | 16.30 | 0.1967 | 0.00 | 0 | 500 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 13.00 | Call | | 1,598.57100 | 1,621.090 | 16.30 | 0.8033 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.17 | Put | | 1,362.76890 | 1,332.988 | 19.12 | 0.6042 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.17 | Call | | 561.76890 | 566.188 | 19.12 | 0.3958 | 0.00 | 0 | 500 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Option | 13.19 | Put | | 286.70090 | 273.204 | 16.44 | 0.2310 | 0.00 | 0 | 0 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Option | 13.19 | Call | | 1,470.90090 | 1,491.604 | 16.44 | 0.7690 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 13.45 | Call | | 1,305.36480 | 1,323.441 | 16.67 | 0.7195 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 13.45 | Put | | 377.66480 | 361.541 | 16.67 | 0.2805 | 0.00 | 0 | 39,250 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 16.44 | Put | | 2,383.65940 | 2,350.495 | 20.94 | 0.7568 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 16.44 | Call | | 321.35940 | 322.395 | 20.94 | 0.2432 | 0.00 | 0 | 39,250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.50 | Put | | 2,438.33080 | 2,406.088 | 20.92 | 0.7424 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.50 | Call | | 364.53080 | 366.688 | 20.92 | 0.2576 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.25 | Call | | 961.33790 | 972.935 | 17.71 | 0.5685 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.25 | Put | | 785.13790 | 762.335 | 17.71 | 0.4315 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.14 | Put | | 2,138.10560 | 2,106.271 | 20.47 | 0.7064 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 15.34 | Call | | 594.40640 | 599.308 | 19.31 | 0.3911 | 0.00 | 0 | 500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.14 | Call | | | 424.30560 | 426.872 | 20.47 | 0.2936 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.20 | Call | | | 982.91080 | 994.887 | 17.64 | 0.5778 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.20 | Put | | | 756.71080 | 734.287 | 17.64 | 0.4222 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 13.00 | Put | | | 253.74390 | 242.341 | 16.30 | 0.2016 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,679.94390 | 1,702.941 | 16.30 | 0.7984 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 15.34 | Put | | | 1,508.20640 | 1,478.708 | 19.31 | 0.6089 | 0.00 | 0 | 0 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Option | 13.24 | Put | | | 328.27810 | 314.528 | 16.51 | 0.2429 | 0.00 | 0 | 0 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Option | 13.24 | Call | | | 1,516.17810 | 1,536.829 | 16.51 | 0.7571 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 14.48 | Put | | | 932.43820 | 907.483 | 18.05 | 0.4681 | 0.00 | 0 | 3,147 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 14.48 | Call | | | 901.13820 | 910.683 | 18.05 | 0.5319 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 16.35 | Put | | | 2,314.29680 | 2,282.375 | 20.69 | 0.7194 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 16.35 | Call | | | 412.99680 | 415.575 | 20.69 | 0.2806 | 0.00 | 0 | 3,147 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.33 | Put | | | 2,301.51430 | 2,269.404 | 20.62 | 0.7066 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.33 | Call | | | 450.01430 | 452.604 | 20.62 | 0.2934 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.25 | Call | | | 1,038.43080 | 1,049.923 | 17.71 | 0.5771 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.25 | Put | | | 809.93080 | 786.723 | 17.71 | 0.4229 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.20 | Call | | | 1,060.12150 | 1,071.969 | 17.63 | 0.5859 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.20 | Put | | | 781.62150 | 758.769 | 17.63 | 0.4141 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.70 | Put | | | 2,611.82230 | 2,579.402 | 21.09 | 0.7407 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.70 | Call | | | 390.32230 | 392.602 | 21.09 | 0.2593 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 13.00 | Put | | | 273.07310 | 261.688 | 16.27 | 0.2044 | 0.00 | 0 | 500 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,751.57310 | 1,774.888 | 16.27 | 0.7956 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 15.52 | Put | | | 1,659.00900 | 1,628.709 | 19.52 | 0.6158 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 15.52 | Call | | | 617.50900 | 621.909 | 19.52 | 0.3842 | 0.00 | 0 | 500 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Option | 13.29 | Put | | | 370.00860 | 355.454 | 16.56 | 0.2528 | 0.00 | 0 | 0 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Option | 13.29 | Call | | | 1,563.80860 | 1,583.954 | 16.56 | 0.7472 | 0.00 | 0 | 0 |
| \$ / R | On | 05/09/2019 | Foreign Exchange Option | 19.00 | Put | | | 4,714.85270 | 4,682.207 | 24.59 | 0.8624 | 0.00 | 0 | 0 |
| \$ / R | On | 05/09/2019 | Foreign Exchange Option | 19.00 | Call | | | 203.85270 | 206.007 | 24.59 | 0.1376 | 0.00 | 0 | 20,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Call | | | 3,772.61650 | 3,807.338 | 16.03 | 0.9827 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Put | | | 14.31650 | 14.138 | 16.03 | 0.0173 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 12.50 | Call | | | 2,146.77380 | 2,172.155 | 14.95 | 0.8778 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 12.50 | Put | | | 138.47380 | 128.955 | 14.95 | 0.1222 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.87 | Put | | | 1,935.12980 | 1,903.615 | 19.96 | 0.6484 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.29 | Call | | | 262.24250 | 262.774 | 23.45 | 0.1713 | 0.00 | 0 | 81,930 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.45 | Call | | | 1,497.33470 | 1,515.926 | 16.71 | 0.7201 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.45 | Put | | | 439.03470 | 422.726 | 16.71 | 0.2799 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.91 | Put | | | 639.33720 | 618.248 | 17.16 | 0.3595 | 0.00 | 0 | 81,930 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.46 | Call | | | 1,491.17570 | 1,509.656 | 16.72 | 0.7184 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.46 | Put | | | 442.87570 | 426.457 | 16.72 | 0.2816 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.44 | Call | | | 1,503.51810 | 1,522.219 | 16.70 | 0.7218 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.44 | Put | | | 435.21810 | 419.019 | 16.70 | 0.2782 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.29 | Put | | | 4,043.94250 | 4,009.574 | 23.45 | 0.8287 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.09 | Put | | | 733.30740 | 710.746 | 17.44 | 0.3909 | 0.00 | 0 | 33,715 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.14 | Call | | | 1,128.82390 | 1,140.764 | 17.51 | 0.6005 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.14 | Put | | | 760.52390 | 737.564 | 17.51 | 0.3995 | 0.00 | 0 | 141,127 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.67 | Put | | | 4,402.74520 | 4,368.383 | 24.13 | 0.8433 | 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 | 18.67 | Call | | | 241.04520 | 241.583 | 24.13 | 0.1567 | 0.00 | 0 | 141,127 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.91 | Call | | | 1,237.63720 | 1,251.448 | 17.16 | 0.6405 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.33 | Put | | | 868.18040 | 843.772 | 17.80 | 0.4317 | 0.00 | 0 | 33,151 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 19.32 | Put | | | 4,999.82230 | 4,967.693 | 24.54 | 0.8725 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 19.32 | Call | | | 188.12230 | 190.893 | 24.54 | 0.1275 | 0.00 | 0 | 33,151 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.63 | Put | | | 4,364.81570 | 4,330.452 | 24.06 | 0.8419 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.63 | Call | | | 243.11570 | 243.652 | 24.06 | 0.1581 | 0.00 | 0 | 33,715 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.09 | Call | | | 1,151.60740 | 1,163.946 | 17.44 | 0.6091 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.93 | Call | | | 285.87740 | 286.426 | 22.80 | 0.1874 | 0.00 | 0 | 2,571 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.38 | Call | | | 689.82400 | 694.876 | 19.26 | 0.4109 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.38 | Put | | | 1,561.52400 | 1,531.676 | 19.26 | 0.5891 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.64 | Put | | | 3,439.59930 | 3,405.287 | 22.28 | 0.7979 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.64 | Call | | | 307.89930 | 308.487 | 22.28 | 0.2021 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.33 | Call | | | 1,046.48040 | 1,056.972 | 17.80 | 0.5683 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.72 | Put | | | 1,107.00210 | 1,080.477 | 18.36 | 0.4945 | 0.00 | 0 | 1,200 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.47 | Put | | | 4,213.46520 | 4,179.097 | 23.77 | 0.8359 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.47 | Call | | | 251.76520 | 252.297 | 23.77 | 0.1641 | 0.00 | 0 | 1,200 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.56 | Call | | | 644.01560 | 648.399 | 19.52 | 0.3881 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.56 | Put | | | 1,695.71560 | 1,665.199 | 19.52 | 0.6119 | 0.00 | 0 | 2,571 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.93 | Put | | | 3,707.57740 | 3,673.226 | 22.80 | 0.8126 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.23 | Call | | | 348.24500 | 350.104 | 21.67 | 0.2278 | 0.00 | 0 | 800 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.21 | Call | | | 1,097.71260 | 1,109.107 | 17.62 | 0.5885 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.21 | Put | | | 799.41260 | 775.907 | 17.62 | 0.4115 | 0.00 | 0 | 2,700 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.85 | Put | | | 3,633.36600 | 3,599.023 | 22.66 | 0.8087 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.85 | Call | | | 291.66600 | 292.223 | 22.66 | 0.1913 | 0.00 | 0 | 2,700 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.72 | Call | | | 895.30210 | 903.677 | 18.36 | 0.5055 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.87 | Call | | | 573.42980 | 576.815 | 19.96 | 0.3516 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.55 | Put | | | 1,688.16460 | 1,657.684 | 19.50 | 0.6107 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.55 | Call | | | 646.46460 | 650.884 | 19.50 | 0.3893 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.97 | Call | | | 1,208.25580 | 1,221.568 | 17.26 | 0.6300 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.97 | Put | | | 669.95580 | 648.368 | 17.26 | 0.3700 | 0.00 | 0 | 800 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.23 | Put | | | 3,069.94500 | 3,036.905 | 21.67 | 0.7722 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.25 | Call | | | 1,114.72080 | 1,126.218 | 17.67 | 0.5854 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.25 | Put | | | 831.82080 | 808.318 | 17.67 | 0.4146 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.50 | Call | | | 478.76120 | 481.425 | 20.72 | 0.2952 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.50 | Put | | | 2,445.86120 | 2,413.525 | 20.72 | 0.7048 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.20 | Call | | | 1,136.56230 | 1,148.406 | 17.60 | 0.5937 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.20 | Put | | | 803.66230 | 780.506 | 17.60 | 0.4063 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.89 | Put | | | 2,774.23920 | 2,741.671 | 21.20 | 0.7382 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.89 | Call | | | 417.13920 | 419.571 | 21.20 | 0.2618 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 13.00 | Put | | | 290.38830 | 277.695 | 16.17 | 0.2057 | 0.00 | 0 | 500 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,823.28830 | 1,845.595 | 16.17 | 0.7943 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 15.68 | Put | | | 1,792.26640 | 1,761.344 | 19.65 | 0.6192 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 15.68 | Call | | | 645.16640 | 649.244 | 19.65 | 0.3808 | 0.00 | 0 | 500 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Option | 13.33 | Put | | | 406.30040 | 391.272 | 16.62 | 0.2598 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Option | 13.33 | Call | | | 1,612.70040 | 1,632.772 | 16.62 | 0.7402 | 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 | 31/10/2019 | Foreign Exchange Option | 16.70 | Put | | 2,615.30930 | 2,582.687 | 20.88 | 0.7055 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 16.70 | Call | | 502.50930 | 505.287 | 20.88 | 0.2945 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.20 | Call | | 1,212.30360 | 1,224.070 | 17.59 | 0.6009 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.20 | Put | | 825.10360 | 801.470 | 17.59 | 0.3991 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 15.87 | Put | | 1,948.64730 | 1,916.976 | 19.84 | 0.6252 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.39 | Call | | 1,645.19830 | 1,665.509 | 16.70 | 0.7310 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.00 | Call | | 1,894.03020 | 1,917.075 | 16.13 | 0.7930 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.00 | Put | | 306.83020 | 294.475 | 16.13 | 0.2070 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 15.87 | Call | | 665.84730 | 669.576 | 19.84 | 0.3748 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 17.09 | Put | | 2,945.43800 | 2,912.685 | 21.35 | 0.7366 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 17.09 | Call | | 442.63800 | 445.285 | 21.35 | 0.2634 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.25 | Call | | 1,190.33310 | 1,201.769 | 17.66 | 0.5929 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.25 | Put | | 853.13310 | 829.169 | 17.66 | 0.4071 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.39 | Put | | 447.99830 | 432.909 | 16.70 | 0.2690 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 17.26 | Put | | 3,091.97110 | 3,057.256 | 21.51 | 0.7332 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 17.26 | Call | | 472.77110 | 473.856 | 21.51 | 0.2668 | 0.00 | 0 | 250 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.25 | Call | | 1,264.61840 | 1,274.842 | 17.68 | 0.5999 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.25 | Put | | 873.81840 | 848.242 | 17.68 | 0.4001 | 0.00 | 0 | 250 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.87 | Put | | 2,760.91240 | 2,726.583 | 21.05 | 0.7038 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.03 | Call | | 693.89320 | 696.379 | 20.04 | 0.3726 | 0.00 | 0 | 500 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.87 | Call | | 531.71240 | 533.183 | 21.05 | 0.2962 | 0.00 | 0 | 250 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.20 | Call | | 1,286.63520 | 1,297.219 | 17.61 | 0.6075 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.20 | Put | | 845.83520 | 820.619 | 17.61 | 0.3925 | 0.00 | 0 | 250 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 13.00 | Put | | 321.54560 | 306.840 | 16.06 | 0.2070 | 0.00 | 0 | 500 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 13.00 | Call | | 1,962.34560 | 1,983.440 | 16.06 | 0.7930 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.03 | Put | | 2,083.09320 | 2,049.779 | 20.04 | 0.6274 | 0.00 | 0 | 0 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Option | 13.44 | Put | | 488.24890 | 471.947 | 16.77 | 0.2751 | 0.00 | 0 | 0 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Option | 13.44 | Call | | 1,694.74890 | 1,714.347 | 16.77 | 0.7249 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.89 | Call | | 2,843.42310 | 2,872.782 | 13.76 | 0.9390 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.89 | Put | | 65.82310 | 58.982 | 13.76 | 0.0610 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.66 | Call | | 1,595.10230 | 1,612.333 | 17.01 | 0.6924 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.66 | Put | | 587.50230 | 568.533 | 17.01 | 0.3076 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Call | | 779.25820 | 782.023 | 19.74 | 0.4034 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Put | | 1,911.65820 | 1,878.223 | 19.74 | 0.5966 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 17.38 | Put | | 3,195.02330 | 3,159.637 | 21.65 | 0.7339 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 17.38 | Call | | 482.62330 | 483.437 | 21.65 | 0.2661 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Put | | 5,574.49050 | 5,538.572 | 24.40 | 0.8591 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Call | | 242.09050 | 242.372 | 24.40 | 0.1409 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Call | | 776.79840 | 779.538 | 19.75 | 0.4023 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Put | | 1,919.19840 | 1,885.738 | 19.75 | 0.5977 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Call | | 774.35430 | 777.057 | 19.77 | 0.4012 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Put | | 1,926.75430 | 1,893.257 | 19.77 | 0.5988 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.44 | Put | | 3,245.95720 | 3,209.027 | 21.69 | 0.7287 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.44 | Call | | 507.95720 | 507.727 | 21.69 | 0.2713 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.25 | Call | | 1,346.54120 | 1,357.020 | 17.73 | 0.6074 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.25 | Put | | 894.54120 | 868.320 | 17.73 | 0.3926 | 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 | 31/12/2019 | Foreign Exchange Option | 17.05 | Put | | | 2,913.95890 | 2,877.499 | 21.24 | 0.7010 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 16.21 | Call | | | 724.23840 | 725.784 | 20.25 | 0.3705 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.05 | Call | | | 565.95890 | 566.199 | 21.24 | 0.2990 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.20 | Call | | | 1,368.62440 | 1,379.477 | 17.66 | 0.6147 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.20 | Put | | | 866.62440 | 840.777 | 17.66 | 0.3853 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 13.00 | Put | | | 337.79440 | 323.997 | 16.10 | 0.2076 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 13.00 | Call | | | 2,039.79440 | 2,062.697 | 16.10 | 0.7924 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 16.21 | Put | | | 2,232.23840 | 2,197.084 | 20.25 | 0.6295 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Option | 13.49 | Put | | | 528.36120 | 511.449 | 16.88 | 0.2806 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Option | 13.49 | Call | | | 1,744.16120 | 1,764.049 | 16.88 | 0.7194 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Option | 13.54 | Put | | | 566.48490 | 549.616 | 16.98 | 0.2856 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Option | 13.54 | Call | | | 1,787.78490 | 1,808.516 | 16.98 | 0.7144 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2020 | Foreign Exchange Option | 13.59 | Put | | | 605.26310 | 586.848 | 17.06 | 0.2897 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2020 | Foreign Exchange Option | 13.59 | Call | | | 1,835.86310 | 1,855.949 | 17.06 | 0.7103 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.62 | Call | | | 1,039.90030 | 1,043.031 | 19.52 | 0.4609 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.62 | Put | | | 1,812.60030 | 1,776.731 | 19.52 | 0.5391 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.63 | Call | | | 1,037.02260 | 1,040.082 | 19.54 | 0.4598 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.63 | Put | | | 1,819.72260 | 1,783.782 | 19.54 | 0.5402 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.61 | Call | | | 1,042.78810 | 1,045.991 | 19.51 | 0.4619 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.61 | Put | | | 1,805.48810 | 1,769.691 | 19.51 | 0.5381 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Option | 13.64 | Put | | | 643.45540 | 624.559 | 17.15 | 0.2935 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Option | 13.64 | Call | | | 1,883.25540 | 1,903.859 | 17.15 | 0.7065 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Option | 13.69 | Call | | | 1,920.23950 | 1,940.827 | 17.22 | 0.7029 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Option | 13.69 | Put | | | 678.73950 | 659.127 | 17.22 | 0.2971 | 0.00 | 0 | 0 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Option | 13.74 | Put | | | 717.50890 | 696.731 | 17.29 | 0.2997 | 0.00 | 0 | 0 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Option | 13.74 | Call | | | 1,974.00890 | 1,994.431 | 17.29 | 0.7003 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Call | | | 1,387.97710 | 1,394.786 | 19.04 | 0.5366 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Put | | | 1,532.37710 | 1,497.686 | 19.04 | 0.4634 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Call | | | 1,384.41390 | 1,391.152 | 19.05 | 0.5355 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Put | | | 1,538.81390 | 1,504.052 | 19.05 | 0.4645 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Call | | | 1,380.86930 | 1,387.530 | 19.06 | 0.5345 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Put | | | 1,545.26930 | 1,510.430 | 19.06 | 0.4655 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Put | | | 1,683.39340 | 1,646.612 | 19.24 | 0.4728 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Call | | | 1,416.99340 | 1,423.012 | 19.24 | 0.5272 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Call | | | 1,532.21770 | 1,539.159 | 19.20 | 0.5420 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Put | | | 1,676.81770 | 1,639.659 | 19.20 | 0.4580 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Call | | | 1,528.68650 | 1,535.557 | 19.20 | 0.5410 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Put | | | 1,683.28650 | 1,646.057 | 19.20 | 0.4590 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Call | | | 1,525.17360 | 1,531.956 | 19.21 | 0.5401 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Put | | | 1,689.77360 | 1,652.456 | 19.21 | 0.4599 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 454,075,357.27 | 561,860 | 9,108,384 |
| Total \$ / R | | | | | | | | | | | | 1,537,428,866.57 | 638,834 | 10,121,792 |
| \$ / R | MAXI | On | 14/12/2018 | Foreign Exchange Future | | 14.06070 | | 14.02900 | | | 0.0000 | 70,303.50 | 5 | 396 |
| \$ / R | MAXI | On | 18/03/2019 | Foreign Exchange Future | | 14.22470 | | 14.19190 | | | 0.0000 | 0.00 | 0 | 5 |

| 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 | 14/06/2019 | Foreign Exchange Future | | | 14.37880 | | 14.34470 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Future | | | 14.54320 | | 14.50830 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Future | | | 14.70380 | | 14.66760 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | 70,303.50 | 5 | 401 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.67 | Put | | | 166,409.45340 | 163,247.447 | 21.53 | 0.9417 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.67 | Call | | | 2,309.45340 | 2,317.447 | 21.53 | 0.0583 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.20 | Call | | | 5,137.84150 | 5,232.161 | 20.57 | 0.1203 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.20 | Put | | | 122,237.84150 | 119,162.161 | 20.57 | 0.8797 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.21 | Call | | | 5,056.62350 | 5,148.133 | 20.60 | 0.1185 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.21 | Put | | | 123,156.62350 | 120,078.133 | 20.60 | 0.8815 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.19 | Call | | | 5,220.37670 | 5,317.657 | 20.55 | 0.1220 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.19 | Put | | | 121,320.37670 | 118,247.657 | 20.55 | 0.8780 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.02 | Call | | | 67,909.29050 | 68,969.792 | 17.31 | 0.5761 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.02 | Put | | | 50,719.29050 | 48,499.792 | 17.31 | 0.4239 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.03 | Call | | | 67,435.03090 | 68,483.102 | 17.32 | 0.5734 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.03 | Put | | | 51,245.03090 | 49,013.102 | 17.32 | 0.4266 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.04 | Call | | | 66,963.25620 | 67,998.943 | 17.33 | 0.5707 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.04 | Put | | | 51,773.25620 | 49,528.943 | 17.33 | 0.4293 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 79,258.74950 | 80,212.495 | 17.91 | 0.5313 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 80,788.74950 | 78,332.495 | 17.91 | 0.4687 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 78,858.35610 | 79,804.961 | 17.92 | 0.5294 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 81,388.35610 | 78,924.961 | 17.92 | 0.4706 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 78,459.53320 | 79,399.476 | 17.94 | 0.5274 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 81,989.53320 | 79,519.476 | 17.94 | 0.4726 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.69 | Call | | | 90,615.88760 | 91,470.003 | 18.32 | 0.5101 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.69 | Put | | | 108,785.88760 | 106,150.003 | 18.32 | 0.4899 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.70 | Call | | | 90,252.42850 | 91,100.961 | 18.33 | 0.5086 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.70 | Put | | | 109,422.42850 | 106,780.961 | 18.33 | 0.4914 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.71 | Call | | | 89,890.53910 | 90,733.515 | 18.34 | 0.5070 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.71 | Put | | | 110,060.53910 | 107,413.515 | 18.34 | 0.4930 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.03 | Call | | | 140,085.79690 | 141,323.418 | 17.39 | 0.6363 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.03 | Put | | | 76,325.79690 | 73,943.418 | 17.39 | 0.3637 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.01 | Call | | | 141,038.83180 | 142,290.586 | 17.36 | 0.6394 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.01 | Put | | | 75,278.83180 | 72,910.586 | 17.36 | 0.3606 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.02 | Call | | | 140,561.43670 | 141,806.112 | 17.38 | 0.6379 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.02 | Put | | | 75,801.43670 | 73,426.112 | 17.38 | 0.3621 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | 70,303.50 | 5 | 401 |
| £ / R | On 30/11/2018 | Foreign Exchange Future | | | 18.40060 | | 18.42150 | | | 0.0000 | 0.00 | 0 | 13 |
| £ / R | On 14/12/2018 | Foreign Exchange Future | | | 18.44490 | | 18.47240 | | | 0.0000 | 14,995,703.70 | 813 | 455,771 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | | | 18.75630 | | 18.78160 | | | 0.0000 | 0.00 | 0 | 11,147 |
| £ / R | On 14/06/2019 | Foreign Exchange Future | | | 19.04340 | | 19.06870 | | | 0.0000 | 0.00 | 0 | 5,506 |
| £ / R | On 16/09/2019 | Foreign Exchange Future | | | 19.35510 | | 19.38240 | | | 0.0000 | 0.00 | 0 | 10,363 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R | On | 13/12/2019 | Foreign Exchange Future | | | 19.66140 | | 19.68830 | | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Future | | | 20.00750 | | 20.03410 | | | 0.0000 | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | | 14,995,703.70 | 813 | 482,800 |
| £ / R | On | 30/11/2018 | Foreign Exchange Option | 19.46 | Put | | | 1,086.70910 | 1,101.966 | 18.21 | 0.8907 | 0.00 | 0 | 0 |
| £ / R | On | 30/11/2018 | Foreign Exchange Option | 19.46 | Call | | | 48.20910 | 42.566 | 18.21 | 0.1093 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 19.30 | Put | | | 957.00560 | 974.029 | 17.48 | 0.7876 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 19.30 | Call | | | 129.40560 | 118.929 | 17.48 | 0.2124 | 0.00 | 0 | 200 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 21.00 | Put | | | 2,539.25410 | 2,565.105 | 20.40 | 0.9769 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 21.00 | Call | | | 11.65410 | 10.005 | 20.40 | 0.0231 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.12 | Call | | | 577.55550 | 554.430 | 16.13 | 0.6466 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.12 | Put | | | 225.15550 | 229.530 | 16.13 | 0.3534 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.13 | Call | | | 571.23780 | 548.203 | 16.13 | 0.6425 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.13 | Put | | | 228.83780 | 233.303 | 16.13 | 0.3575 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.11 | Call | | | 583.91580 | 560.699 | 16.13 | 0.6506 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.11 | Put | | | 221.51580 | 225.799 | 16.13 | 0.3494 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 19.19 | Call | | | 572.90210 | 552.016 | 16.59 | 0.4280 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 19.19 | Put | | | 981.30210 | 985.716 | 16.59 | 0.5720 | 0.00 | 0 | 1,000 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Call | | | 988.93940 | 965.311 | 16.19 | 0.6191 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Put | | | 507.33940 | 509.011 | 16.19 | 0.3809 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 21.44 | Put | | | 2,792.07040 | 2,808.020 | 18.63 | 0.8743 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 21.44 | Call | | | 133.67040 | 124.320 | 18.63 | 0.1257 | 0.00 | 0 | 500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Call | | | 983.18600 | 959.560 | 16.20 | 0.6170 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Put | | | 511.58600 | 513.260 | 16.20 | 0.3830 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Call | | | 994.71920 | 971.089 | 16.19 | 0.6213 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Put | | | 503.11920 | 504.789 | 16.19 | 0.3787 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 20.00 | Put | | | 1,559.86600 | 1,568.172 | 17.28 | 0.7160 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 20.00 | Call | | | 341.46600 | 324.472 | 17.28 | 0.2840 | 0.00 | 0 | 500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 20.18 | Put | | | 1,702.74340 | 1,712.139 | 17.46 | 0.7421 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 20.18 | Call | | | 304.34340 | 288.439 | 17.46 | 0.2579 | 0.00 | 0 | 1,500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Call | | | 1,171.81500 | 1,148.195 | 16.16 | 0.6826 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Put | | | 390.21500 | 391.895 | 16.16 | 0.3174 | 0.00 | 0 | 500 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Call | | | 1,207.81620 | 1,183.321 | 16.59 | 0.5930 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Put | | | 769.11620 | 769.921 | 16.59 | 0.4070 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Call | | | 1,202.57240 | 1,178.079 | 16.59 | 0.5914 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Put | | | 773.87240 | 774.679 | 16.59 | 0.4086 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Call | | | 1,213.07100 | 1,188.584 | 16.58 | 0.5947 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Put | | | 764.37100 | 765.184 | 16.58 | 0.4053 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.81 | Call | | | 1,507.53040 | 1,484.949 | 16.96 | 0.6028 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.81 | Put | | | 935.13040 | 939.849 | 16.96 | 0.3972 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.82 | Call | | | 1,502.39800 | 1,479.825 | 16.97 | 0.6015 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.82 | Put | | | 939.99800 | 944.726 | 16.97 | 0.3985 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.83 | Call | | | 1,497.28640 | 1,474.709 | 16.97 | 0.6002 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.83 | Put | | | 944.88640 | 949.609 | 16.97 | 0.3998 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.95 | Call | | | 1,356.43340 | 1,334.426 | 17.85 | 0.5062 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.95 | Put | | | 1,618.13340 | 1,623.026 | 17.85 | 0.4938 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.96 | Call | | | 1,352.51870 | 1,330.515 | 17.85 | 0.5051 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.96 | Put | | | 1,624.21870 | 1,629.115 | 17.85 | 0.4949 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.97 | Call | | | 1,348.60640 | 1,326.621 | 17.86 | 0.5041 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.97 | Put | | | 1,630.30640 | 1,635.221 | 17.86 | 0.4959 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.29 | Call | | | 1,607.07360 | 1,586.528 | 18.47 | 0.5168 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.29 | Put | | | 1,862.97360 | 1,869.028 | 18.47 | 0.4832 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.30 | Call | | | 1,603.14910 | 1,582.617 | 18.48 | 0.5159 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.30 | Put | | | 1,869.04910 | 1,875.117 | 18.48 | 0.4841 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.31 | Call | | | 1,599.23370 | 1,578.706 | 18.48 | 0.5150 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.31 | Put | | | 1,875.13370 | 1,881.206 | 18.48 | 0.4850 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 4,200 |
| Total £ / R | | | | | | | | | | | | 14,995,703.70 | 813 | 487,000 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Future | | | 0.12399 | | 0.12421 | | | 0.0000 | 0.00 | 0 | 6,905 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Future | | | 0.12653 | | 0.12673 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.12890 | | 0.12909 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 6,905 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.12 | Call | | | 533.81730 | 522.062 | 18.22 | 0.7257 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.12 | Put | | | 112.81730 | 123.262 | 18.22 | 0.2743 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.13 | Call | | | 128.34750 | 120.663 | 21.38 | 0.2509 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.13 | Put | | | 707.34750 | 721.863 | 21.38 | 0.7491 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.11 | Call | | | 1,429.60600 | 1,408.598 | 20.72 | 0.9694 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.11 | Put | | | 8.60600 | 9.798 | 20.72 | 0.0306 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,034.61190 | 1,024.915 | 22.06 | 0.6802 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.12 | Put | | | 361.71190 | 372.015 | 22.06 | 0.3198 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.13 | Call | | | 534.81480 | 529.582 | 22.59 | 0.4470 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.13 | Put | | | 861.91480 | 876.681 | 22.59 | 0.5530 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.11 | Call | | | 1,773.84600 | 1,758.873 | 21.53 | 0.8757 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.11 | Put | | | 100.94600 | 105.973 | 21.53 | 0.1243 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Call | | | 759.85920 | 758.068 | 20.37 | 0.5098 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Put | | | 850.55920 | 868.368 | 20.37 | 0.4902 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Call | | | 456.45530 | 454.266 | 21.82 | 0.3425 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Put | | | 1,547.15530 | 1,564.566 | 21.82 | 0.6575 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,233.06630 | 1,229.469 | 18.16 | 0.7189 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Put | | | 323.76630 | 339.769 | 18.16 | 0.2811 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 6,905 |
| € / R | On | 30/11/2018 | Foreign Exchange Future | | | 16.07370 | | 16.09170 | | | 0.0000 | 0.00 | 0 | 37 |
| € / R | On | 14/12/2018 | Foreign Exchange Future | | | 16.12080 | | 16.14700 | | | 0.0000 | 49,023,352.80 | 3,041 | 135,997 |
| € / R | On | 18/03/2019 | Foreign Exchange Future | | | 16.45630 | | 16.47990 | | | 0.0000 | 7,471,160.20 | 454 | 36,636 |
| € / R | On | 14/06/2019 | Foreign Exchange Future | | | 16.76900 | | 16.79190 | | | 0.0000 | 0.00 | 0 | 4,906 |
| € / R | On | 14/08/2019 | Foreign Exchange Future | | | 16.99270 | | 17.01570 | | | 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 |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 16/09/2019 | Foreign Exchange Future | | | 17.11440 | | 17.13790 | | | 0.0000 | 0.00 | 0 | 8,262 |
| € / R | On | 13/12/2019 | Foreign Exchange Future | | | 17.42880 | | 17.44990 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Future | | | 17.78460 | | 17.80850 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 56,494,513.00 | 3,495 | 185,838 |
| € / R | On | 30/11/2018 | Foreign Exchange Option | 17.04 | Put | | | 990.50360 | 1,002.301 | 18.60 | 0.8954 | 0.00 | 0 | 0 |
| € / R | On | 30/11/2018 | Foreign Exchange Option | 17.04 | Call | | | 42.20360 | 36.001 | 18.60 | 0.1046 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Call | | | 25.08760 | 22.149 | 20.10 | 0.0528 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Put | | | 1,768.08760 | 1,791.350 | 20.10 | 0.9472 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Call | | | 24.70330 | 21.797 | 20.12 | 0.0521 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Put | | | 1,777.70330 | 1,800.997 | 20.12 | 0.9479 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Call | | | 25.47750 | 22.508 | 20.08 | 0.0536 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Put | | | 1,758.47750 | 1,781.708 | 20.08 | 0.9464 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 21.00 | Put | | | 4,855.63400 | 4,881.466 | 31.74 | 0.9954 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 21.00 | Call | | | 2.63400 | 2.266 | 31.74 | 0.0046 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Put | | | 410.11090 | 410.107 | 15.83 | 0.3651 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Call | | | 890.01090 | 866.407 | 15.83 | 0.6349 | 0.00 | 0 | 650 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Call | | | 814.65110 | 791.299 | 15.99 | 0.5991 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Put | | | 474.75110 | 474.999 | 15.99 | 0.4009 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Call | | | 809.47060 | 786.138 | 16.01 | 0.5966 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Put | | | 479.57060 | 479.838 | 16.01 | 0.4034 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Put | | | 469.95840 | 470.186 | 15.98 | 0.3983 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 19.65 | Put | | | 3,257.71480 | 3,276.554 | 21.19 | 0.9097 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 19.65 | Call | | | 87.61480 | 82.854 | 21.19 | 0.0903 | 0.00 | 0 | 462 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 15.60 | Call | | | 1,137.56260 | 1,112.131 | 15.40 | 0.7348 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 15.60 | Put | | | 257.66260 | 255.831 | 15.40 | 0.2652 | 0.00 | 0 | 462 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 17.33 | Call | | | 377.65600 | 361.096 | 17.78 | 0.3320 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 17.33 | Put | | | 1,227.75600 | 1,234.796 | 17.78 | 0.6680 | 0.00 | 0 | 462 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Call | | | 819.85840 | 796.486 | 15.98 | 0.6017 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Put | | | 919.22570 | 920.823 | 16.88 | 0.4905 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Call | | | 847.20920 | 825.944 | 16.90 | 0.5077 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Put | | | 925.30920 | 926.944 | 16.90 | 0.4923 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Call | | | 843.31590 | 822.083 | 16.91 | 0.5059 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Put | | | 931.41590 | 933.083 | 16.91 | 0.4941 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Call | | | 851.12570 | 829.823 | 16.88 | 0.5095 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.03 | Put | | | 510.27750 | 508.453 | 15.82 | 0.3118 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.03 | Call | | | 1,495.97750 | 1,471.153 | 15.82 | 0.6882 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 19.65 | Put | | | 3,021.11840 | 3,031.382 | 20.25 | 0.7679 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 19.65 | Call | | | 386.81840 | 374.082 | 20.25 | 0.2321 | 0.00 | 0 | 62,400 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.24 | Call | | | 1,374.31130 | 1,350.880 | 16.00 | 0.6532 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.24 | Put | | | 598.61130 | 598.180 | 16.00 | 0.3468 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 17.01 | Call | | | 1,018.80480 | 996.744 | 16.97 | 0.5268 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 17.01 | Put | | | 1,013.10480 | 1,014.044 | 16.97 | 0.4732 | 0.00 | 0 | 31,200 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 18.60 | Call | | | 650.94950 | 632.433 | 18.80 | 0.3475 | 0.00 | 0 | 55,000 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.78 | Call | | | 863.24780 | 841.799 | 17.80 | 0.4405 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.78 | Put | | | 1,505.34780 | 1,507.400 | 17.80 | 0.5595 | 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 | 17.79 | Call | | | 860.18370 | 838.763 | 17.81 | 0.4393 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.79 | Put | | | 1,512.28370 | 1,514.363 | 17.81 | 0.5607 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.77 | Call | | | 866.32420 | 844.842 | 17.79 | 0.4418 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.77 | Put | | | 1,498.42420 | 1,500.442 | 17.79 | 0.5582 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 18.60 | Put | | | 2,113.04950 | 2,118.033 | 18.80 | 0.6525 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.01 | Call | | | 1,073.44600 | 1,050.023 | 17.87 | 0.4674 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.01 | Put | | | 1,633.54600 | 1,631.223 | 17.87 | 0.5326 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.02 | Call | | | 1,070.24040 | 1,046.828 | 17.88 | 0.4663 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.02 | Put | | | 1,640.34040 | 1,638.028 | 17.88 | 0.5337 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.03 | Call | | | 1,067.03860 | 1,043.652 | 17.89 | 0.4652 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.03 | Put | | | 1,647.13860 | 1,644.852 | 17.89 | 0.5348 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.45 | Call | | | 1,242.72330 | 1,217.003 | 18.19 | 0.4730 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.45 | Put | | | 1,884.22330 | 1,882.403 | 18.19 | 0.5270 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.46 | Call | | | 1,239.56160 | 1,213.849 | 18.20 | 0.4720 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.46 | Put | | | 1,891.06160 | 1,889.249 | 18.20 | 0.5280 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.47 | Call | | | 1,236.40930 | 1,210.705 | 18.21 | 0.4711 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.47 | Put | | | 1,897.90930 | 1,896.105 | 18.21 | 0.5289 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 150,636 |
| Total € / R | | | | | | | | | | | | 56,494,513.00 | 3,495 | 336,474 |
| AUS / R | On | 14/12/2018 | Foreign Exchange Future | | | 10.25870 | | 10.23130 | | | 0.0000 | 533,452.40 | 52 | 23,978 |
| AUS / R | On | 18/03/2019 | Foreign Exchange Future | | | 10.39270 | | 10.36470 | | | 0.0000 | 0.00 | 0 | 420 |
| AUS / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.52330 | | 10.49400 | | | 0.0000 | 52,616.50 | 5 | 4,932 |
| AUS / R | On | 16/09/2019 | Foreign Exchange Future | | | 10.66530 | | 10.63580 | | | 0.0000 | 0.00 | 0 | 0 |
| AUS / R | On | 13/12/2019 | Foreign Exchange Future | | | 10.80460 | | 10.77440 | | | 0.0000 | 0.00 | 0 | 0 |
| AUS / R | On | 16/03/2020 | Foreign Exchange Future | | | 10.96350 | | 10.93000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AUS / R Future | | | | | | | | | | | | 586,068.90 | 57 | 29,330 |
| AUS / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Put | | | 1,243.04660 | 1,215.633 | 17.31 | 0.9786 | 0.00 | 0 | 0 |
| AUS / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Call | | | 4.24300 | 4.224 | 17.35 | 0.0208 | 0.00 | 0 | 0 |
| AUS / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Put | | | 1,252.94300 | 1,225.524 | 17.35 | 0.9792 | 0.00 | 0 | 0 |
| AUS / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Call | | | 4.14220 | 4.118 | 17.40 | 0.0203 | 0.00 | 0 | 0 |
| AUS / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Put | | | 1,262.84220 | 1,235.418 | 17.40 | 0.9797 | 0.00 | 0 | 0 |
| AUS / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Call | | | 4.34660 | 4.333 | 17.31 | 0.0214 | 0.00 | 0 | 0 |
| AUS / R | On | 18/03/2019 | Foreign Exchange Option | 10.36 | Put | | | 337.62630 | 319.830 | 13.60 | 0.4684 | 0.00 | 0 | 0 |
| AUS / R | On | 18/03/2019 | Foreign Exchange Option | 10.37 | Call | | | 338.02400 | 347.754 | 13.61 | 0.5269 | 0.00 | 0 | 0 |
| AUS / R | On | 18/03/2019 | Foreign Exchange Option | 10.37 | Put | | | 343.32400 | 325.054 | 13.61 | 0.4731 | 0.00 | 0 | 0 |
| AUS / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Call | | | 346.67340 | 357.354 | 13.59 | 0.5364 | 0.00 | 0 | 0 |
| AUS / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Put | | | 331.97340 | 314.654 | 13.59 | 0.4636 | 0.00 | 0 | 0 |
| AUS / R | On | 18/03/2019 | Foreign Exchange Option | 10.36 | Call | | | 342.32630 | 352.530 | 13.60 | 0.5316 | 0.00 | 0 | 0 |
| AUS / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Put | | | 799.03280 | 772.961 | 14.83 | 0.6321 | 0.00 | 0 | 0 |
| AUS / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Call | | | 280.38490 | 283.526 | 14.84 | 0.3651 | 0.00 | 0 | 0 |
| AUS / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Put | | | 806.38490 | 780.226 | 14.84 | 0.6349 | 0.00 | 0 | 0 |
| AUS / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Call | | | 285.70870 | 289.018 | 14.81 | 0.3707 | 0.00 | 0 | 0 |
| AUS / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Put | | | 791.70870 | 765.719 | 14.81 | 0.6293 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------|------------------|---------------|
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Call | | | 283.03280 | 286.261 | 14.83 | 0.3679 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.76 | Put | | | 647.31850 | 622.937 | 14.55 | 0.4994 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.77 | Call | | | 519.33000 | 524.353 | 14.56 | 0.4979 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.77 | Put | | | 653.53000 | 629.053 | 14.56 | 0.5021 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Call | | | 526.93370 | 532.147 | 14.53 | 0.5033 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Put | | | 641.13370 | 616.847 | 14.53 | 0.4967 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.76 | Call | | | 523.11850 | 528.237 | 14.55 | 0.5006 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.89 | Call | | | 627.81010 | 630.806 | 14.86 | 0.5108 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.89 | Put | | | 743.41010 | 716.206 | 14.86 | 0.4892 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.90 | Call | | | 623.98070 | 626.911 | 14.88 | 0.5085 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.90 | Put | | | 749.58070 | 722.311 | 14.88 | 0.4915 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.91 | Call | | | 620.17410 | 623.043 | 14.89 | 0.5062 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.91 | Put | | | 755.77410 | 728.443 | 14.89 | 0.4938 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.06 | Call | | | 726.53480 | 729.981 | 15.23 | 0.5156 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.06 | Put | | | 856.53480 | 826.481 | 15.23 | 0.4844 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.07 | Call | | | 722.73700 | 726.105 | 15.24 | 0.5136 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.07 | Put | | | 862.73700 | 832.605 | 15.24 | 0.4864 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.05 | Call | | | 730.34740 | 733.883 | 15.22 | 0.5176 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.05 | Put | | | 850.34740 | 820.383 | 15.22 | 0.4824 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 586,068.90 | 57 | 29,330 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Future | | | 10.74200 | | 10.73600 | | | 0.0000 | 0.00 | 0 | 500 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Future | | | 10.88820 | | 10.88040 | | | 0.0000 | 0.00 | 0 | 400 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Future | | | 11.02030 | | 11.01280 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Future | | | 11.03560 | | 11.02810 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Future | | | 11.17710 | | 11.16790 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Future | | | 11.31770 | | 11.30800 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 900 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.48 | Call | | | 1,258.17990 | 1,264.297 | 17.61 | 0.9889 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.48 | Put | | | 2.17990 | 2.297 | 17.61 | 0.0111 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.49 | Call | | | 1,248.25590 | 1,254.388 | 17.57 | 0.9885 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.49 | Put | | | 2.25590 | 2.388 | 17.57 | 0.0115 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.47 | Call | | | 1,268.10640 | 1,274.209 | 17.65 | 0.9893 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.47 | Put | | | 2.10640 | 2.209 | 17.65 | 0.0107 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.73 | Call | | | 457.62810 | 456.733 | 14.47 | 0.5842 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.73 | Put | | | 307.22810 | 298.533 | 14.47 | 0.4158 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.74 | Call | | | 452.53350 | 451.564 | 14.48 | 0.5800 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.74 | Put | | | 312.13350 | 303.364 | 14.48 | 0.4200 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.72 | Call | | | 462.76380 | 461.948 | 14.46 | 0.5885 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.72 | Put | | | 302.36380 | 293.748 | 14.46 | 0.4115 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.80 | Call | | | 619.91880 | 618.849 | 14.90 | 0.5921 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.80 | Put | | | 407.11880 | 398.549 | 14.90 | 0.4079 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.81 | Call | | | 614.94800 | 613.824 | 14.92 | 0.5889 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.81 | Put | | | 412.14800 | 403.524 | 14.92 | 0.4111 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.79 | Call | | | 624.92270 | 623.911 | 14.89 | 0.5952 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.79 | Put | | | 402.12270 | 393.611 | 14.89 | 0.4048 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.38 | Call | | | 508.89200 | 505.761 | 16.07 | 0.4473 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.38 | Put | | | 860.79200 | 850.161 | 16.07 | 0.5527 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.39 | Call | | | 505.59530 | 502.448 | 16.09 | 0.4451 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.39 | Put | | | 867.49530 | 856.848 | 16.09 | 0.5549 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.40 | Call | | | 502.32410 | 499.160 | 16.10 | 0.4428 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.40 | Put | | | 874.22410 | 863.560 | 16.10 | 0.5572 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.54 | Call | | | 612.05220 | 608.939 | 16.40 | 0.4601 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.54 | Put | | | 984.15220 | 971.839 | 16.40 | 0.5399 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.55 | Call | | | 608.73780 | 605.601 | 16.41 | 0.4581 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.55 | Put | | | 990.83780 | 978.501 | 16.41 | 0.5419 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.53 | Call | | | 615.38060 | 612.296 | 16.39 | 0.4620 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.53 | Put | | | 977.48060 | 965.196 | 16.39 | 0.5380 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.69 | Call | | | 712.74150 | 708.786 | 16.56 | 0.4714 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.69 | Put | | | 1,094.74150 | 1,081.086 | 16.56 | 0.5286 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.70 | Call | | | 709.38810 | 705.397 | 16.57 | 0.4697 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.70 | Put | | | 1,101.38810 | 1,087.697 | 16.57 | 0.5303 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.68 | Call | | | 716.11670 | 712.186 | 16.54 | 0.4731 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.68 | Put | | | 1,088.11670 | 1,074.486 | 16.54 | 0.5269 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 900 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Future | | | 14.06530 | | 14.10580 | | | 0.0000 | 0.00 | 0 | 1,616 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Future | | | 14.37350 | | 14.41210 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Future | | | 14.66090 | | 14.70100 | | | 0.0000 | 0.00 | 0 | 150 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Future | | | 14.97860 | | 15.01770 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Future | | | 15.26360 | | 15.30160 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Future | | | 15.89860 | | 15.93240 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 1,766 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.21 | Call | | | 942.73020 | 904.520 | 17.71 | 0.8761 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.21 | Put | | | 46.93020 | 49.220 | 17.71 | 0.1239 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Call | | | 933.74250 | 895.484 | 17.67 | 0.8738 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Put | | | 47.94250 | 50.184 | 17.67 | 0.1262 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 951.73850 | 913.575 | 17.76 | 0.8783 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 45.93850 | 48.275 | 17.76 | 0.1217 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.47 | Call | | | 566.80400 | 542.938 | 17.19 | 0.4944 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.47 | Put | | | 624.70400 | 639.438 | 17.19 | 0.5056 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Call | | | 562.74240 | 538.959 | 17.20 | 0.4918 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Put | | | 630.64240 | 645.459 | 17.20 | 0.5082 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.46 | Call | | | 570.88880 | 546.940 | 17.17 | 0.4971 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.46 | Put | | | 618.78880 | 633.440 | 17.17 | 0.5029 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Call | | | 792.10380 | 768.814 | 17.73 | 0.5136 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Put | | | 821.10380 | 837.914 | 17.73 | 0.4864 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Call | | | 788.07080 | 764.839 | 17.75 | 0.5117 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Put | | | 827.07080 | 843.939 | 17.75 | 0.4883 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 796.15680 | 772.809 | 17.72 | 0.5156 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 815.15680 | 831.909 | 17.72 | 0.4844 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.69 | Call | | | 773.90710 | 753.701 | 18.98 | 0.4299 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.69 | Put | | | 1,446.20710 | 1,465.101 | 18.98 | 0.5701 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.70 | Call | | | 770.92220 | 750.753 | 18.99 | 0.4286 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.70 | Put | | | 1,453.22220 | 1,472.153 | 18.99 | 0.5714 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.68 | Call | | | 776.90480 | 756.662 | 18.97 | 0.4312 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.68 | Put | | | 1,439.20480 | 1,458.062 | 18.97 | 0.5688 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.95 | Call | | | 951.89090 | 930.325 | 19.11 | 0.4523 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.95 | Put | | | 1,600.29090 | 1,616.725 | 19.11 | 0.5477 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.96 | Call | | | 948.81530 | 927.275 | 19.12 | 0.4512 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.96 | Put | | | 1,607.21530 | 1,623.675 | 19.12 | 0.5488 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.97 | Call | | | 945.75110 | 924.243 | 19.14 | 0.4500 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.97 | Put | | | 1,614.15110 | 1,630.643 | 19.14 | 0.5500 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.63 | Call | | | 1,159.14380 | 1,137.565 | 19.58 | 0.4667 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.63 | Put | | | 1,856.74380 | 1,868.965 | 19.58 | 0.5333 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.64 | Call | | | 1,156.12430 | 1,134.564 | 19.59 | 0.4657 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.64 | Put | | | 1,863.72430 | 1,875.964 | 19.59 | 0.5343 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.62 | Call | | | 1,162.18040 | 1,140.568 | 19.57 | 0.4677 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.62 | Put | | | 1,849.78040 | 1,861.968 | 19.57 | 0.5323 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 1,766 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Future | | | 2.02850 | | 2.02730 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.04850 | | 2.04670 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.06810 | | 2.06550 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.91 | Call | | | 1,228.06850 | 1,238.945 | 15.85 | 0.8914 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.91 | Put | | | 55.06850 | 53.945 | 15.85 | 0.1086 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.92 | Call | | | 1,140.18890 | 1,150.260 | 15.73 | 0.8723 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.92 | Put | | | 67.18890 | 65.260 | 15.73 | 0.1277 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.90 | Call | | | 1,317.83520 | 1,329.363 | 15.97 | 0.9082 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.90 | Put | | | 44.83520 | 44.363 | 15.97 | 0.0918 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.10 | Put | | | 1,095.98590 | 1,077.299 | 16.07 | 0.5835 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.08 | Call | | | 632.88310 | 632.795 | 15.88 | 0.4548 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.08 | Put | | | 965.88310 | 947.795 | 15.88 | 0.5452 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.09 | Call | | | 597.01630 | 596.615 | 15.98 | 0.4354 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.09 | Put | | | 1,030.01630 | 1,011.615 | 15.98 | 0.5646 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.10 | Call | | | 562.98590 | 562.299 | 16.07 | 0.4165 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Call | | | 1,456.80020 | 1,468.907 | 15.48 | 0.6641 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Put | | | 601.80020 | 587.907 | 15.48 | 0.3359 | 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 | | | 1,396.32360 | 1,409.874 | 15.51 | 0.6484 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Put | | | 641.32360 | 628.874 | 15.51 | 0.3516 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Call | | | 1,518.89380 | 1,529.623 | 15.44 | 0.6797 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Put | | | 563.89380 | 548.623 | 15.44 | 0.3203 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Future | | | 2.16500 | | 2.16750 | | | 0.0000 | 0.00 | 0 | 240 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.21100 | | 2.21320 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.25430 | | 2.25650 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Future | | | 2.30180 | | 2.30370 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Future | | | 2.42820 | | 2.43020 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Future | | | 2.48200 | | 2.48520 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 240 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.08 | Call | | | 990.25850 | 950.081 | 14.46 | 0.8171 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.08 | Put | | | 115.25850 | 100.081 | 14.46 | 0.1829 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.09 | Call | | | 909.10120 | 873.567 | 14.59 | 0.7859 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.09 | Put | | | 134.10120 | 123.567 | 14.59 | 0.2141 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.10 | Call | | | 830.54830 | 800.626 | 14.71 | 0.7526 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.10 | Put | | | 155.54830 | 150.626 | 14.71 | 0.2474 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.25 | Call | | | 683.65810 | 665.435 | 15.94 | 0.4458 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.25 | Put | | | 1,051.65810 | 1,055.435 | 15.94 | 0.5542 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.26 | Call | | | 647.80560 | 630.033 | 16.03 | 0.4281 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.26 | Put | | | 1,115.80560 | 1,120.033 | 16.03 | 0.5719 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.24 | Call | | | 721.26580 | 702.595 | 15.85 | 0.4640 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.24 | Put | | | 989.26580 | 992.595 | 15.85 | 0.5360 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Put | | | 641.69640 | 642.585 | 15.40 | 0.3378 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Call | | | 1,729.33400 | 1,707.883 | 15.33 | 0.6909 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Put | | | 564.33400 | 564.883 | 15.33 | 0.3091 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Call | | | 1,665.81420 | 1,644.538 | 15.34 | 0.6768 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Put | | | 600.81420 | 601.538 | 15.34 | 0.3232 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Call | | | 1,606.69640 | 1,585.585 | 15.40 | 0.6622 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.40 | Call | | | 1,044.37700 | 1,028.443 | 16.94 | 0.4253 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.40 | Put | | | 2,007.37700 | 2,010.443 | 16.94 | 0.5747 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.38 | Call | | | 1,109.12220 | 1,092.826 | 16.82 | 0.4455 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.38 | Put | | | 1,872.12220 | 1,874.826 | 16.82 | 0.5545 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.39 | Call | | | 1,076.26910 | 1,060.153 | 16.88 | 0.4353 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.39 | Put | | | 1,939.26910 | 1,942.153 | 16.88 | 0.5647 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.55 | Put | | | 2,524.50070 | 2,526.514 | 17.87 | 0.5668 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.53 | Call | | | 1,388.12500 | 1,369.725 | 17.74 | 0.4490 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.53 | Put | | | 2,386.12500 | 2,387.725 | 17.74 | 0.5510 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.54 | Call | | | 1,356.93400 | 1,338.740 | 17.80 | 0.4410 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.54 | Put | | | 2,454.93400 | 2,456.740 | 17.80 | 0.5590 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.55 | Call | | | 1,326.50070 | 1,308.514 | 17.87 | 0.4332 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.62 | Call | | | 1,552.08300 | 1,528.493 | 18.18 | 0.4404 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.62 | Put | | | 2,900.08300 | 2,908.493 | 18.18 | 0.5596 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.60 | Call | | | 1,613.34600 | 1,589.305 | 18.08 | 0.4539 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.60 | Put | | | 2,761.34600 | 2,769.305 | 18.08 | 0.5461 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.61 | Call | | | 1,582.39300 | 1,558.571 | 18.13 | 0.4471 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.61 | Put | | | 2,830.39300 | 2,838.572 | 18.13 | 0.5529 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 240 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Future | | | 1.79860 | | 1.79400 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Future | | | 1.82330 | | 1.81840 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.84560 | | 1.84050 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.56 | Call | | | 2,346.25180 | 2,391.655 | 20.79 | 0.9865 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.56 | Put | | | 6.25180 | 5.655 | 20.79 | 0.0135 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.57 | Call | | | 2,247.07950 | 2,292.519 | 20.38 | 0.9844 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.57 | Put | | | 7.07950 | 6.519 | 20.38 | 0.0156 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.58 | Call | | | 2,148.03270 | 2,193.526 | 19.98 | 0.9820 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.58 | Put | | | 8.03270 | 7.526 | 19.98 | 0.0180 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.79 | Call | | | 900.34650 | 918.206 | 17.21 | 0.5913 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.79 | Put | | | 616.34650 | 585.207 | 17.21 | 0.4087 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.80 | Call | | | 852.45170 | 867.523 | 17.29 | 0.5700 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.80 | Put | | | 668.45170 | 634.523 | 17.29 | 0.4300 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.78 | Call | | | 950.47370 | 971.126 | 17.13 | 0.6126 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.78 | Put | | | 566.47370 | 538.126 | 17.13 | 0.3874 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Call | | | 1,408.80020 | 1,434.028 | 17.02 | 0.6653 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Put | | | 603.80020 | 578.028 | 17.02 | 0.3347 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Call | | | 1,354.48140 | 1,378.617 | 17.12 | 0.6489 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Put | | | 649.48140 | 622.617 | 17.12 | 0.3511 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Call | | | 1,464.95530 | 1,491.291 | 16.92 | 0.6816 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Put | | | 559.95530 | 535.291 | 16.92 | 0.3184 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 14/12/2018 | Foreign Exchange Future | | | 0.13750 | | 0.13710 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/03/2019 | Foreign Exchange Future | | | 0.13690 | | 0.13660 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.13600 | | 0.13630 | | | 0.0000 | 0.00 | 0 | 2,166 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 2,166 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 2,166 |
| NOK/R | On | 14/12/2018 | Foreign Exchange Future | | | 1.69180 | | 1.69140 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 18/03/2019 | Foreign Exchange Future | | | 1.71940 | | 1.71880 | | | 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 |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| NOK/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.74490 | | 1.74450 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NOK/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NOK/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 9.53930 | | 9.52150 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 9.66420 | | 9.64580 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 9.78550 | | 9.76600 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Future | | | 9.91810 | | 9.89820 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 10.41370 | | 10.38910 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Future | | | 10.56630 | | 10.54600 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.93 | Call | | | 607.10160 | 622.490 | 14.35 | 0.9316 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.93 | Put | | | 15.60160 | 13.190 | 14.35 | 0.0684 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.94 | Call | | | 597.64360 | 612.923 | 14.26 | 0.9293 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.94 | Put | | | 16.14360 | 13.623 | 14.26 | 0.0707 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.92 | Call | | | 616.57860 | 632.073 | 14.43 | 0.9337 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.92 | Put | | | 15.07860 | 12.773 | 14.43 | 0.0663 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.53 | Call | | | 380.34460 | 384.374 | 13.69 | 0.5840 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.53 | Put | | | 264.54460 | 250.174 | 13.69 | 0.4160 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.54 | Call | | | 375.16370 | 379.035 | 13.70 | 0.5789 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.54 | Put | | | 269.36370 | 254.835 | 13.70 | 0.4211 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.52 | Call | | | 385.57630 | 389.763 | 13.68 | 0.5890 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.52 | Put | | | 259.77630 | 245.563 | 13.68 | 0.4110 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Call | | | 375.91180 | 377.658 | 14.55 | 0.4740 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Put | | | 529.91180 | 512.158 | 14.55 | 0.5260 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Call | | | 372.25130 | 373.916 | 14.56 | 0.4705 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Put | | | 536.25130 | 518.416 | 14.56 | 0.5295 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Call | | | 379.60910 | 381.432 | 14.53 | 0.4775 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Put | | | 523.60910 | 505.932 | 14.53 | 0.5225 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.84 | Call | | | 573.45080 | 578.979 | 14.80 | 0.5502 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.84 | Put | | | 515.25080 | 500.879 | 14.80 | 0.4498 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.85 | Call | | | 569.00390 | 574.444 | 14.82 | 0.5473 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.85 | Put | | | 520.80390 | 506.344 | 14.82 | 0.4527 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.86 | Call | | | 564.58700 | 569.935 | 14.83 | 0.5444 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.86 | Put | | | 526.38700 | 511.835 | 14.83 | 0.4556 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.35 | Call | | | 707.13750 | 713.012 | 15.72 | 0.5476 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.35 | Put | | | 668.03750 | 649.312 | 15.72 | 0.4524 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.36 | Call | | | 702.93070 | 708.760 | 15.73 | 0.5453 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.36 | Put | | | 673.83070 | 655.060 | 15.73 | 0.4547 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.34 | Call | | | 711.36810 | 717.287 | 15.70 | 0.5499 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.34 | Put | | | 662.26810 | 643.587 | 15.70 | 0.4501 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.52 | Call | | | 809.84190 | 810.395 | 16.11 | 0.5466 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.52 | Put | | | 783.84190 | 764.095 | 16.11 | 0.4534 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.53 | Call | | | 805.69990 | 806.231 | 16.12 | 0.5446 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------|------------------|---------------|
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.53 | Put | | | 789.69990 | 769.931 | 16.12 | 0.4554 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.51 | Call | | | 814.00440 | 814.585 | 16.10 | 0.5486 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.51 | Put | | | 778.00440 | 758.285 | 16.10 | 0.4514 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.32540 | | 1.32620 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Future | | | 1.33180 | | 1.33090 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.33760 | | 1.33560 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.26 | Call | | | 662.00000 | 654.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.26 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.27 | Call | | | 562.00000 | 554.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.27 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.25 | Call | | | 762.00000 | 754.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.25 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.34 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.34 | Put | | | 91.00000 | 82.000 | | 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 | | | 191.00000 | 182.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.33 | Call | | | 9.00000 | 18.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Call | | | 156.00000 | 176.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Call | | | 56.00000 | 76.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Call | | | 256.00000 | 276.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO £ | On | 14/12/2018 | Foreign Exchange Future | | | 1.31180 | | 1.31670 | | | 0.0000 | 0.00 | 0 | 150 |
| Total QUANTO £ / \$ Future | | | | | | | | | | | | 0.00 | 0 | 150 |
| Total QUANTO £ / \$ | | | | | | | | | | | | 0.00 | 0 | 150 |
| QUANTO € | On | 14/12/2018 | Foreign Exchange Future | | | 1.14650 | | 1.15100 | | | 0.0000 | 286,625.00 | 250 | 50 |
| QUANTO € | On | 18/03/2019 | Foreign Exchange Future | | | 1.15690 | | 1.16120 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 14/06/2019 | Foreign Exchange Future | | | 1.16620 | | 1.17060 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 286,625.00 | 250 | 50 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------|------------------|---------------|
| Total QUANTO € / \$ | | | | | | | | | | | | 286,625.00 | 250 | 50 |
| R / ¥EN | On | 14/12/2018 | Foreign Exchange Future | | | 8.06530 | 0.12324 | 8.05090 | | | 0.0000 | 0.00 | 0 | 0 |
| Total R / ¥EN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| R / ¥EN | On | 14/12/2018 | Foreign Exchange Option | 7.82 | Call | | 0.12324 | 3,417.45620 | 3,511.609 | 20.67 | 0.6944 | 0.00 | 0 | 0 |
| R / ¥EN | On | 14/12/2018 | Foreign Exchange Option | 7.82 | Put | | 0.12324 | 1,108.45620 | 1,058.609 | 20.67 | 0.3056 | 0.00 | 0 | 0 |
| R / ¥EN | On | 14/12/2018 | Foreign Exchange Option | 7.83 | Call | | 0.12324 | 3,345.66450 | 3,439.410 | 20.61 | 0.6879 | 0.00 | 0 | 0 |
| R / ¥EN | On | 14/12/2018 | Foreign Exchange Option | 7.83 | Put | | 0.12324 | 1,136.66450 | 1,086.410 | 20.61 | 0.3121 | 0.00 | 0 | 0 |
| R / ¥EN | On | 14/12/2018 | Foreign Exchange Option | 7.81 | Call | | 0.12324 | 3,489.85740 | 3,584.407 | 20.73 | 0.7008 | 0.00 | 0 | 0 |
| R / ¥EN | On | 14/12/2018 | Foreign Exchange Option | 7.81 | Put | | 0.12324 | 1,080.85740 | 1,031.407 | 20.73 | 0.2992 | 0.00 | 0 | 0 |
| Total R / ¥EN Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total R / ¥EN | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Future | | | 10.26210 | | 10.25020 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Future | | | 10.40890 | | 10.39580 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.54920 | | 10.53470 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.37 | Call | | | 888.74740 | 900.197 | 16.49 | 0.9626 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.37 | Put | | | 8.54740 | 8.097 | 16.49 | 0.0374 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.38 | Call | | | 879.07720 | 890.494 | 16.45 | 0.9613 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.38 | Put | | | 8.87720 | 8.394 | 16.45 | 0.0387 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.36 | Call | | | 898.42960 | 909.909 | 16.54 | 0.9638 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.36 | Put | | | 8.22960 | 7.809 | 16.54 | 0.0362 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.34 | Call | | | 405.32790 | 408.532 | 15.11 | 0.5473 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.34 | Put | | | 349.52790 | 339.632 | 15.11 | 0.4527 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Call | | | 400.59240 | 403.713 | 15.12 | 0.5430 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Put | | | 354.79240 | 344.813 | 15.12 | 0.4570 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Call | | | 410.10900 | 413.394 | 15.10 | 0.5515 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Put | | | 344.30900 | 334.494 | 15.10 | 0.4485 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Call | | | 786.20540 | 794.001 | 14.82 | 0.6999 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Put | | | 251.50540 | 244.801 | 14.82 | 0.3001 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Call | | | 780.04000 | 787.758 | 14.83 | 0.6967 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Put | | | 255.34000 | 248.558 | 14.83 | 0.3033 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Call | | | 792.71620 | 800.584 | 14.82 | 0.7029 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Put | | | 248.01620 | 241.384 | 14.82 | 0.2971 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Future | | | 2.53180 | | 2.55600 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.42470 | | 2.45300 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.33640 | | 2.36230 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|-------------------|
| Total TRY / R Future | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R On 14/12/2018 Foreign Exchange Option | 2.97 | Call | | | 3.41360 | 2.580 | 26.81 | 0.0319 | 0.00 | 0 | 0 |
| TRY / R On 14/12/2018 Foreign Exchange Option | 2.97 | Put | | | 417.41360 | 440.780 | 26.81 | 0.9681 | 0.00 | 0 | 0 |
| TRY / R On 14/12/2018 Foreign Exchange Option | 2.98 | Call | | | 3.24540 | 2.489 | 27.11 | 0.0306 | 0.00 | 0 | 0 |
| TRY / R On 14/12/2018 Foreign Exchange Option | 2.98 | Put | | | 427.24540 | 450.689 | 27.11 | 0.9694 | 0.00 | 0 | 0 |
| TRY / R On 14/12/2018 Foreign Exchange Option | 2.96 | Call | | | 3.59360 | 2.676 | 26.51 | 0.0333 | 0.00 | 0 | 0 |
| TRY / R On 14/12/2018 Foreign Exchange Option | 2.96 | Put | | | 407.59360 | 430.876 | 26.51 | 0.9667 | 0.00 | 0 | 0 |
| TRY / R On 18/03/2019 Foreign Exchange Option | 2.72 | Call | | | 43.42520 | 36.266 | 22.21 | 0.2117 | 0.00 | 0 | 0 |
| TRY / R On 18/03/2019 Foreign Exchange Option | 2.72 | Put | | | 310.42520 | 331.566 | 22.21 | 0.7883 | 0.00 | 0 | 0 |
| TRY / R On 18/03/2019 Foreign Exchange Option | 2.73 | Call | | | 41.67810 | 34.737 | 22.26 | 0.2043 | 0.00 | 0 | 0 |
| TRY / R On 18/03/2019 Foreign Exchange Option | 2.73 | Put | | | 318.67810 | 340.037 | 22.26 | 0.7957 | 0.00 | 0 | 0 |
| TRY / R On 18/03/2019 Foreign Exchange Option | 2.74 | Call | | | 39.99760 | 33.269 | 22.31 | 0.1972 | 0.00 | 0 | 0 |
| TRY / R On 18/03/2019 Foreign Exchange Option | 2.74 | Put | | | 326.99760 | 348.569 | 22.31 | 0.8028 | 0.00 | 0 | 0 |
| TRY / R On 14/06/2019 Foreign Exchange Option | 3.53 | Call | | | 4.77540 | 3.887 | 25.68 | 0.0238 | 0.00 | 0 | 0 |
| TRY / R On 14/06/2019 Foreign Exchange Option | 3.53 | Put | | | 1,172.47540 | 1,197.487 | 25.68 | 0.9762 | 0.00 | 0 | 0 |
| TRY / R On 14/06/2019 Foreign Exchange Option | 3.54 | Call | | | 4.60350 | 3.743 | 25.68 | 0.0231 | 0.00 | 0 | 0 |
| TRY / R On 14/06/2019 Foreign Exchange Option | 3.54 | Put | | | 1,182.30350 | 1,207.343 | 25.68 | 0.9769 | 0.00 | 0 | 0 |
| TRY / R On 14/06/2019 Foreign Exchange Option | 3.52 | Call | | | 4.95350 | 4.036 | 25.68 | 0.0247 | 0.00 | 0 | 0 |
| TRY / R On 14/06/2019 Foreign Exchange Option | 3.52 | Put | | | 1,162.65350 | 1,187.636 | 25.68 | 0.9753 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | 1 155 786 723.40 | 81,594 | 1,723,954 |
| Total Options | | | | | | | | | 454 075 357.27 | 561,860 | 9,263,220 |
| Grand Total: | | | | | | | | | 1,609,862,080.67 | 643,454 | 10,987,174 |