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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/01/2019

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 15/01/2019 Foreign Exchange Future | | | 13.82910 | | 13.88510 | | | 0.0000 | 0.00 | 0 | 392 |
| \$ / R On 16/01/2019 Foreign Exchange Future | | | 13.82910 | | 13.88510 | | | 0.0000 | 0.00 | 0 | 20 |
| \$ / R On 17/01/2019 Foreign Exchange Future | | | 13.82910 | | 13.88650 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 18/01/2019 Foreign Exchange Future | | | 13.83050 | | 13.88790 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 21/01/2019 Foreign Exchange Future | | | 13.83470 | | 13.89210 | | | 0.0000 | 0.00 | 0 | 1,901 |
| \$ / R On 25/01/2019 Foreign Exchange Future | | | 13.84060 | | 13.89840 | | | 0.0000 | 0.00 | 0 | 51 |
| \$ / R On 30/01/2019 Foreign Exchange Future | | | 13.84920 | | 13.90710 | | | 0.0000 | 0.00 | 0 | 1,018 |
| \$ / R On 31/01/2019 Foreign Exchange Future | | | 13.85090 | | 13.90880 | | | 0.0000 | 10,125,007.90 | 731 | 1,922 |
| \$ / R On 13/02/2019 Foreign Exchange Future | | | 13.87340 | | 13.93140 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 15/02/2019 Foreign Exchange Future | | | 13.87680 | | 13.93480 | | | 0.0000 | 0.00 | 0 | 6 |
| \$ / R On 25/02/2019 Foreign Exchange Future | | | 13.89370 | | 13.95160 | | | 0.0000 | 0.00 | 0 | 15 |
| \$ / R On 28/02/2019 Foreign Exchange Future | | | 13.89870 | | 13.95670 | | | 0.0000 | 0.00 | 0 | 6,062 |
| \$ / R On 04/03/2019 Foreign Exchange Future | | | 13.90540 | | 13.96340 | | | 0.0000 | 0.00 | 0 | 74 |
| \$ / R On 05/03/2019 Foreign Exchange Future | | | 13.90710 | | 13.96510 | | | 0.0000 | 0.00 | 0 | 80 |
| \$ / R On 11/03/2019 Foreign Exchange Future | | | 13.91710 | | 13.97520 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 18/03/2019 Foreign Exchange Future | | | 13.92880 | | 13.98700 | | | 0.0000 | 474,373,141.60 | 34,057 | 540,174 |
| \$ / R On 27/03/2019 Foreign Exchange Future | | | 13.94420 | | 14.00230 | | | 0.0000 | 0.00 | 0 | 3,731 |
| \$ / R On 29/03/2019 Foreign Exchange Future | | | 13.94760 | | 14.00570 | | | 0.0000 | 0.00 | 0 | 4,791 |
| \$ / R On 02/04/2019 Foreign Exchange Future | | | 13.95450 | | 14.01250 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R On 05/04/2019 Foreign Exchange Future | | | 13.95960 | | 14.01770 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 15/04/2019 Foreign Exchange Future | | | 13.97670 | | 14.03470 | | | 0.0000 | 0.00 | 0 | 260 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| \$ / R | On | 26/04/2019 | Foreign Exchange Future | | | 13.99600 | | 14.05390 | | | 0.0000 | 0.00 | 0 | 71 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Future | | | 14.00300 | | 14.06080 | | | 0.0000 | 0.00 | 0 | 1,180 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Future | | | 14.05730 | | 14.11490 | | | 0.0000 | 0.00 | 0 | 475 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Future | | | 14.06260 | | 14.12010 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 04/06/2019 | Foreign Exchange Future | | | 14.06430 | | 14.12190 | | | 0.0000 | 0.00 | 0 | 74 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 14.08180 | | 14.13930 | | | 0.0000 | 7,871,726.20 | 559 | 112,232 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Future | | | 14.09230 | | 14.14980 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Future | | | 14.10640 | | 14.16380 | | | 0.0000 | 0.00 | 0 | 105 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Future | | | 14.11160 | | 14.16900 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Future | | | 14.11510 | | 14.17250 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Future | | | 14.16480 | | 14.22190 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Future | | | 14.16660 | | 14.22370 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Future | | | 14.18810 | | 14.24510 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Future | | | 14.21850 | | 14.27530 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Future | | | 14.22390 | | 14.28070 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 04/09/2019 | Foreign Exchange Future | | | 14.22740 | | 14.28420 | | | 0.0000 | 0.00 | 0 | 74 |
| \$ / R | On | 05/09/2019 | Foreign Exchange Future | | | 14.22920 | | 14.28600 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Future | | | 14.24890 | | 14.30560 | | | 0.0000 | 0.00 | 0 | 14,285 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Future | | | 14.27400 | | 14.33060 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Future | | | 14.27760 | | 14.33410 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Future | | | 14.33020 | | 14.38640 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Future | | | 14.38340 | | 14.43920 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Future | | | 14.38890 | | 14.44470 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 04/12/2019 | Foreign Exchange Future | | | 14.39250 | | 14.44830 | | | 0.0000 | 0.00 | 0 | 321 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 14.40900 | | 14.46470 | | | 0.0000 | 2,881,800.00 | 200 | 10,100 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Future | | | 14.44210 | | 14.49750 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Future | | | 14.44570 | | 14.50120 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Future | | | 14.50090 | | 14.55670 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 02/03/2020 | Foreign Exchange Future | | | 14.56170 | | 14.61840 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Future | | | 14.58920 | | 14.64630 | | | 0.0000 | 0.00 | 0 | 4,566 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Future | | | 14.62260 | | 14.68010 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Future | | | 14.67560 | | 14.73390 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Future | | | 14.74240 | | 14.80160 | | | 0.0000 | 0.00 | 0 | 1,055 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Future | | | 14.76200 | | 14.82150 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Future | | | 14.85230 | | 14.91310 | | | 0.0000 | 0.00 | 0 | 84,000 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Future | | | 14.94660 | | 15.00860 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 495,251,675.70 | 35,547 | 789,765 |
| \$ / R | On | 15/01/2019 | Foreign Exchange Option | 13.86 | Call | | | 91.07510 | 37.010 | 17.63 | 0.4062 | 0.00 | 0 | 0 |
| \$ / R | On | 15/01/2019 | Foreign Exchange Option | 13.86 | Put | | | 65.97510 | 67.910 | 17.63 | 0.5938 | 0.00 | 0 | 174 |
| \$ / R | On | 15/01/2019 | Foreign Exchange Option | 14.00 | Put | | | 153.15180 | 179.592 | 20.04 | 0.8781 | 0.00 | 0 | 0 |
| \$ / R | On | 15/01/2019 | Foreign Exchange Option | 14.00 | Call | | | 38.25180 | 8.692 | 20.04 | 0.1219 | 0.00 | 0 | 174 |
| \$ / R | On | 15/01/2019 | Foreign Exchange Option | 14.29 | Call | | | 6.80100 | 0.367 | 25.03 | 0.0063 | 0.00 | 0 | 0 |
| \$ / R | On | 15/01/2019 | Foreign Exchange Option | 14.29 | Put | | | 411.70100 | 461.267 | 25.03 | 0.9937 | 0.00 | 0 | 218 |
| \$ / R | On | 15/01/2019 | Foreign Exchange Option | 14.19 | Put | | | 317.07270 | 361.971 | 23.31 | 0.9824 | 0.00 | 0 | 0 |
| \$ / R | On | 15/01/2019 | Foreign Exchange Option | 14.19 | Call | | | 12.17270 | 1.071 | 23.31 | 0.0176 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 15/01/2019 | Foreign Exchange Option | 14.36 | Put | | 479.49420 | 531.078 | 26.24 | 0.9969 | 0.00 | 0 | 0 |
| \$ / R | On | 15/01/2019 | Foreign Exchange Option | 14.36 | Call | | 4.59420 | 0.178 | 26.24 | 0.0031 | 0.00 | 0 | 218 |
| \$ / R | On | 16/01/2019 | Foreign Exchange Option | 14.48 | Put | | 599.33040 | 652.349 | 28.25 | 0.9857 | 0.00 | 0 | 0 |
| \$ / R | On | 16/01/2019 | Foreign Exchange Option | 14.48 | Call | | 4.43040 | 1.449 | 28.25 | 0.0143 | 0.00 | 0 | 0 |
| \$ / R | On | 17/01/2019 | Foreign Exchange Option | 14.47 | Put | | 590.63380 | 643.700 | 25.10 | 0.9761 | 0.00 | 0 | 0 |
| \$ / R | On | 17/01/2019 | Foreign Exchange Option | 14.47 | Call | | 7.13380 | 2.800 | 25.10 | 0.0239 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2019 | Foreign Exchange Option | 13.80 | Call | | 173.64620 | 117.389 | 17.58 | 0.5514 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2019 | Foreign Exchange Option | 13.80 | Put | | 85.74620 | 86.889 | 17.58 | 0.4486 | 0.00 | 0 | 25,000 |
| \$ / R | On | 18/01/2019 | Foreign Exchange Option | 12.66 | Put | | 0.14650 | 0.093 | 27.08 | 0.0009 | 0.00 | 0 | 263 |
| \$ / R | On | 18/01/2019 | Foreign Exchange Option | 12.66 | Call | | 1,228.04650 | 1,170.594 | 27.08 | 0.9991 | 0.00 | 0 | 0 |
| \$ / R | On | 21/01/2019 | Foreign Exchange Option | 14.26 | Put | | 401.80700 | 444.633 | 18.07 | 0.8844 | 0.00 | 0 | 0 |
| \$ / R | On | 21/01/2019 | Foreign Exchange Option | 14.26 | Call | | 33.90700 | 19.333 | 18.07 | 0.1156 | 0.00 | 0 | 0 |
| \$ / R | On | 25/01/2019 | Foreign Exchange Option | 14.02 | Put | | 246.46770 | 266.684 | 16.73 | 0.6660 | 0.00 | 0 | 0 |
| \$ / R | On | 25/01/2019 | Foreign Exchange Option | 14.02 | Call | | 124.86770 | 87.284 | 16.73 | 0.3340 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Option | 12.95 | Put | | 6.14220 | 4.544 | 16.49 | 0.0249 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Option | 12.95 | Call | | 963.24220 | 903.744 | 16.49 | 0.9751 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Option | 14.88 | Put | | 989.98330 | 1,040.966 | 19.84 | 0.9562 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Option | 14.88 | Call | | 17.08330 | 10.166 | 19.84 | 0.0438 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 15.13 | Put | | 1,230.73440 | 1,284.898 | 20.68 | 0.9748 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 15.13 | Call | | 9.53440 | 5.798 | 20.68 | 0.0252 | 0.00 | 0 | 250 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.20 | Call | | 109.72660 | 81.229 | 17.52 | 0.2612 | 0.00 | 0 | 600 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.20 | Put | | 400.92660 | 430.329 | 17.52 | 0.7388 | 0.00 | 0 | 250 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 15.47 | Put | | 1,565.23720 | 1,621.619 | 22.21 | 0.9888 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 12.79 | Call | | 1,123.78530 | 1,064.539 | 17.87 | 0.9815 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 13.00 | Call | | 917.00040 | 856.733 | 15.90 | 0.9689 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 13.00 | Put | | 8.20040 | 5.833 | 15.90 | 0.0311 | 0.00 | 0 | 500 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.38 | Put | | 542.53400 | 579.098 | 18.16 | 0.8256 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.38 | Call | | 71.33400 | 49.998 | 18.16 | 0.1744 | 0.00 | 0 | 500 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.55 | Call | | 46.92530 | 31.187 | 18.76 | 0.1159 | 0.00 | 0 | 600 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 13.95 | Call | | 193.00610 | 153.379 | 16.63 | 0.4283 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 13.95 | Put | | 234.20610 | 252.479 | 16.63 | 0.5717 | 0.00 | 0 | 731 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.00 | Put | | 264.25070 | 284.767 | 16.81 | 0.6091 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.00 | Call | | 173.05070 | 135.667 | 16.81 | 0.3909 | 0.00 | 0 | 731 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 12.79 | Put | | 4.98530 | 3.639 | 17.87 | 0.0185 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 15.47 | Call | | 4.03720 | 2.519 | 22.21 | 0.0112 | 0.00 | 0 | 250 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 13.80 | Call | | 266.08900 | 218.725 | 16.15 | 0.5490 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 13.80 | Put | | 157.28900 | 167.825 | 16.15 | 0.4510 | 0.00 | 0 | 600 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.25 | Call | | 97.51840 | 71.118 | 17.70 | 0.2343 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.25 | Put | | 438.71840 | 470.218 | 17.70 | 0.7657 | 0.00 | 0 | 250 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.55 | Put | | 688.12530 | 730.287 | 18.76 | 0.8841 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | 1,204.11240 | 1,253.637 | 20.26 | 0.9236 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | 35.51240 | 27.037 | 20.26 | 0.0764 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2019 | Foreign Exchange Option | 14.35 | Put | | 562.42440 | 598.069 | 18.29 | 0.7231 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2019 | Foreign Exchange Option | 14.35 | Call | | 147.22440 | 124.869 | 18.29 | 0.2769 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2019 | Foreign Exchange Option | 14.07 | Put | | 394.85120 | 422.316 | 17.26 | 0.5738 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2019 | Foreign Exchange Option | 14.07 | Call | | 276.45120 | 246.016 | 17.26 | 0.4262 | 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 | 28/02/2019 | Foreign Exchange Option | 12.83 | Put | | 21.90680 | 23.917 | 15.68 | 0.0693 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 12.83 | Call | | 1,148.60680 | 1,092.617 | 15.68 | 0.9307 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 13.00 | Call | | 994.66160 | 939.902 | 15.78 | 0.8915 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 13.00 | Put | | 37.96160 | 41.202 | 15.78 | 0.1085 | 0.00 | 0 | 500 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.25 | Call | | 229.77340 | 203.716 | 17.85 | 0.3568 | 0.00 | 0 | 600 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.25 | Put | | 523.07340 | 555.016 | 17.85 | 0.6432 | 0.00 | 0 | 250 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 15.27 | Put | | 1,368.60710 | 1,417.537 | 20.41 | 0.8992 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 15.27 | Call | | 55.30710 | 46.237 | 20.41 | 0.1008 | 0.00 | 0 | 250 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.52 | Put | | 722.42980 | 760.333 | 18.57 | 0.7383 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.52 | Call | | 159.12980 | 139.033 | 18.57 | 0.2617 | 0.00 | 0 | 500 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.75 | Put | | 908.84030 | 950.814 | 19.15 | 0.8025 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.75 | Call | | 115.54030 | 99.514 | 19.15 | 0.1975 | 0.00 | 0 | 600 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.20 | Call | | 245.69900 | 218.432 | 17.71 | 0.3769 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.20 | Put | | 488.99900 | 519.732 | 17.71 | 0.6231 | 0.00 | 0 | 250 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 15.63 | Put | | 1,703.99680 | 1,755.895 | 20.80 | 0.9419 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 15.63 | Call | | 30.69680 | 24.595 | 20.80 | 0.0581 | 0.00 | 0 | 250 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 13.70 | Call | | 471.97640 | 430.321 | 16.62 | 0.6087 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 13.70 | Put | | 215.27640 | 231.621 | 16.62 | 0.3913 | 0.00 | 0 | 600 |
| \$ / R | On | 04/03/2019 | Foreign Exchange Option | 14.34 | Put | | 594.45510 | 628.229 | 17.98 | 0.6679 | 0.00 | 0 | 0 |
| \$ / R | On | 04/03/2019 | Foreign Exchange Option | 14.34 | Call | | 217.85510 | 193.629 | 17.98 | 0.3321 | 0.00 | 0 | 0 |
| \$ / R | On | 05/03/2019 | Foreign Exchange Option | 14.39 | Put | | 633.50280 | 668.279 | 18.14 | 0.6825 | 0.00 | 0 | 0 |
| \$ / R | On | 05/03/2019 | Foreign Exchange Option | 14.39 | Call | | 208.60280 | 185.379 | 18.14 | 0.3175 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2019 | Foreign Exchange Option | 13.94 | Call | | 392.64470 | 357.787 | 16.96 | 0.5034 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2019 | Foreign Exchange Option | 13.94 | Put | | 357.44470 | 380.687 | 16.96 | 0.4966 | 0.00 | 0 | 27,500 |
| \$ / R | On | 11/03/2019 | Foreign Exchange Option | 15.15 | Put | | 1,265.33250 | 1,311.768 | 19.86 | 0.8536 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2019 | Foreign Exchange Option | 15.15 | Call | | 90.53250 | 78.868 | 19.86 | 0.1464 | 0.00 | 0 | 27,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | 89.19940 | 78.358 | 20.19 | 0.1372 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | 1,422.19940 | 1,469.558 | 20.19 | 0.8628 | 0.00 | 0 | 262,812 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | 88.19310 | 77.448 | 20.21 | 0.1357 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | 1,431.19310 | 1,478.648 | 20.21 | 0.8643 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | 90.21910 | 79.279 | 20.17 | 0.1386 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Put | | 1,413.21910 | 1,460.479 | 20.17 | 0.8614 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Call | | 374.10240 | 342.431 | 17.26 | 0.4661 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Put | | 437.10240 | 463.631 | 17.26 | 0.5339 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Call | | 2,192.77440 | 2,134.419 | 18.60 | 0.9856 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Put | | 5.77440 | 5.619 | 18.60 | 0.0144 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Call | | 1,935.70060 | 1,877.363 | 17.55 | 0.9779 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Put | | 8.70060 | 8.563 | 17.55 | 0.0221 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Put | | 166.24510 | 178.371 | 16.29 | 0.2909 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Call | | 703.24510 | 657.171 | 16.29 | 0.7091 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.50 | Call | | 2,490.63100 | 2,432.291 | 19.80 | 0.9911 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.50 | Put | | 3.63100 | 3.491 | 19.80 | 0.0089 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Call | | 3,657.23840 | 3,599.033 | 22.69 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Put | | 0.23840 | 0.233 | 22.69 | 0.0006 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.74 | Call | | 2,252.25890 | 2,193.905 | 18.84 | 0.9869 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.74 | Put | | 5.25890 | 5.105 | 18.84 | 0.0131 | 0.00 | 0 | 1,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Put | | | 725.44250 | 761.167 | 18.30 | 0.6817 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Call | | | 232.44250 | 209.967 | 18.30 | 0.3183 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.76 | Call | | | 1,260.49220 | 1,204.956 | 15.71 | 0.9155 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.76 | Put | | | 33.49220 | 36.156 | 15.71 | 0.0845 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.75 | Call | | | 519.29310 | 479.605 | 16.73 | 0.5873 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.75 | Put | | | 282.29310 | 300.805 | 16.73 | 0.4127 | 0.00 | 0 | 17,981 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.96 | Put | | | 1,107.60830 | 1,150.861 | 19.39 | 0.8013 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.96 | Call | | | 134.60830 | 119.661 | 19.39 | 0.1987 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.20 | Put | | | 1,315.26000 | 1,361.383 | 19.92 | 0.8447 | 0.00 | 0 | 2,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.20 | Call | | | 102.26000 | 90.183 | 19.92 | 0.1553 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.46 | Call | | | 696.50600 | 650.627 | 16.30 | 0.7052 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.46 | Put | | | 169.50600 | 181.827 | 16.30 | 0.2948 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.45 | Put | | | 1,539.71060 | 1,587.999 | 20.43 | 0.8808 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.45 | Call | | | 76.71060 | 66.799 | 20.43 | 0.1192 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.30 | Put | | | 597.25220 | 629.337 | 17.86 | 0.6245 | 0.00 | 0 | 3,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.30 | Call | | | 284.25220 | 258.137 | 17.86 | 0.3755 | 0.00 | 0 | 250 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.17 | Put | | | 1,288.82510 | 1,334.618 | 19.86 | 0.8398 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.17 | Call | | | 105.82510 | 93.418 | 19.86 | 0.1602 | 0.00 | 0 | 720 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.08 | Put | | | 3,103.94910 | 3,160.244 | 23.15 | 0.9809 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.08 | Call | | | 10.94910 | 9.044 | 23.15 | 0.0191 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.44 | Call | | | 243.11500 | 219.860 | 18.20 | 0.3304 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.44 | Put | | | 696.11500 | 731.060 | 18.20 | 0.6696 | 0.00 | 0 | 7,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,049.60090 | 996.120 | 15.85 | 0.8601 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.00 | Put | | | 62.60090 | 67.320 | 15.85 | 0.1399 | 0.00 | 0 | 15,434 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.90 | Call | | | 1,135.74480 | 1,081.305 | 15.79 | 0.8854 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.90 | Put | | | 48.74480 | 52.505 | 15.79 | 0.1146 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.00 | Call | | | 394.86280 | 362.027 | 17.14 | 0.4856 | 0.00 | 0 | 100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.00 | Put | | | 407.86280 | 433.227 | 17.14 | 0.5144 | 0.00 | 0 | 35,606 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.28 | Call | | | 290.63530 | 264.097 | 17.81 | 0.3823 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.28 | Put | | | 583.63530 | 615.297 | 17.81 | 0.6177 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.53 | Call | | | 219.73510 | 198.207 | 18.42 | 0.3036 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.53 | Put | | | 762.73510 | 799.407 | 18.42 | 0.6964 | 0.00 | 0 | 108 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.46 | Put | | | 1,548.79340 | 1,597.170 | 20.44 | 0.8821 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.46 | Call | | | 75.79340 | 65.971 | 20.44 | 0.1179 | 0.00 | 0 | 108 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.09 | Put | | | 3,113.80980 | 3,170.133 | 23.16 | 0.9811 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.09 | Call | | | 10.80980 | 8.933 | 23.16 | 0.0189 | 0.00 | 0 | 99,824 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.82 | Call | | | 158.07640 | 141.190 | 19.08 | 0.2289 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.82 | Put | | | 991.07640 | 1,032.390 | 19.08 | 0.7711 | 0.00 | 0 | 4,145 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.89 | Put | | | 1,948.24680 | 1,999.843 | 21.19 | 0.9268 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.89 | Call | | | 45.24680 | 38.643 | 21.19 | 0.0732 | 0.00 | 0 | 4,145 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.50 | Put | | | 3,519.40680 | 3,576.625 | 23.75 | 0.9882 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.50 | Call | | | 6.40680 | 5.425 | 23.75 | 0.0118 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.35 | Call | | | 268.86020 | 243.791 | 17.98 | 0.3589 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.35 | Put | | | 631.86020 | 664.991 | 17.98 | 0.6411 | 0.00 | 0 | 139,342 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.66 | Put | | | 1,732.59180 | 1,782.618 | 20.79 | 0.9054 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.66 | Call | | | 59.59180 | 51.418 | 20.79 | 0.0946 | 0.00 | 0 | 139,342 |

| 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 | 16.60 | Put | | | 2,632.68970 | 2,687.484 | 22.41 | 0.9670 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.60 | Call | | | 19.68970 | 16.284 | 22.41 | 0.0330 | 0.00 | 0 | 50 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.56 | Call | | | 212.43550 | 191.462 | 18.49 | 0.2951 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.56 | Put | | | 785.43550 | 822.662 | 18.49 | 0.7049 | 0.00 | 0 | 138,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Put | | | 2,177.02710 | 2,229.950 | 21.60 | 0.9441 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Call | | | 34.02710 | 28.750 | 21.60 | 0.0559 | 0.00 | 0 | 138,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.92 | Call | | | 1,118.30580 | 1,064.045 | 15.81 | 0.8806 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.92 | Put | | | 51.30580 | 55.245 | 15.81 | 0.1194 | 0.00 | 0 | 139,342 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.50 | Call | | | 227.27530 | 205.183 | 18.35 | 0.3123 | 0.00 | 0 | 225,780 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.50 | Put | | | 740.27530 | 776.383 | 18.35 | 0.6877 | 0.00 | 0 | 50 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Put | | | 2,052.69170 | 2,104.933 | 21.38 | 0.9353 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Call | | | 39.69170 | 33.733 | 21.38 | 0.0647 | 0.00 | 0 | 1,906 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.12 | Call | | | 949.97010 | 897.851 | 15.92 | 0.8257 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.12 | Put | | | 82.97010 | 89.051 | 15.92 | 0.1743 | 0.00 | 0 | 138,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.81 | Put | | | 1,872.78460 | 1,923.872 | 21.05 | 0.9200 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.81 | Call | | | 49.78460 | 42.672 | 21.05 | 0.0800 | 0.00 | 0 | 10 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.36 | Call | | | 765.75010 | 717.966 | 16.16 | 0.7437 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.36 | Put | | | 138.75010 | 149.166 | 16.16 | 0.2563 | 0.00 | 0 | 134,750 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.25 | Call | | | 847.20000 | 796.821 | 16.00 | 0.7838 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.25 | Put | | | 110.20000 | 118.021 | 16.00 | 0.2162 | 0.00 | 0 | 225,407 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.38 | Put | | | 2,418.38290 | 2,472.404 | 22.03 | 0.9578 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.38 | Call | | | 25.38290 | 21.204 | 22.03 | 0.0422 | 0.00 | 0 | 134,750 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.70 | Call | | | 547.30770 | 506.501 | 16.65 | 0.6079 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.70 | Put | | | 260.30770 | 277.701 | 16.65 | 0.3921 | 0.00 | 0 | 2,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.83 | Call | | | 156.27340 | 139.531 | 19.11 | 0.2266 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.83 | Put | | | 999.27340 | 1,040.731 | 19.11 | 0.7734 | 0.00 | 0 | 10,010 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.68 | Call | | | 558.81180 | 517.559 | 16.62 | 0.6162 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.68 | Put | | | 251.81180 | 268.759 | 16.62 | 0.3838 | 0.00 | 0 | 14,200 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.74 | Call | | | 173.26860 | 155.184 | 18.91 | 0.2478 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.74 | Put | | | 926.26860 | 966.384 | 18.91 | 0.7522 | 0.00 | 0 | 24,325 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.84 | Call | | | 154.48910 | 137.892 | 19.13 | 0.2243 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.84 | Put | | | 1,007.48910 | 1,049.092 | 19.13 | 0.7757 | 0.00 | 0 | 134,750 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.79 | Call | | | 497.64010 | 458.859 | 16.79 | 0.5708 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.79 | Put | | | 300.64010 | 320.060 | 16.79 | 0.4292 | 0.00 | 0 | 262,812 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.02 | Put | | | 3,044.82520 | 3,100.940 | 23.06 | 0.9795 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.02 | Call | | | 11.82520 | 9.740 | 23.06 | 0.0205 | 0.00 | 0 | 262,812 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.10 | Put | | | 3,123.67190 | 3,180.024 | 23.17 | 0.9813 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.10 | Call | | | 10.67190 | 8.824 | 23.17 | 0.0187 | 0.00 | 0 | 2,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.23 | Put | | | 3,252.03620 | 3,308.723 | 23.36 | 0.9839 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.23 | Call | | | 9.03620 | 7.523 | 23.36 | 0.0161 | 0.00 | 0 | 41,300 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.04 | Call | | | 378.17560 | 346.273 | 17.24 | 0.4700 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.04 | Put | | | 431.17560 | 457.473 | 17.24 | 0.5300 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Put | | | 4,016.41840 | 4,074.212 | 24.47 | 0.9933 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Call | | | 3.41840 | 3.012 | 24.47 | 0.0067 | 0.00 | 0 | 14,200 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 18.40 | Put | | | 4,414.90870 | 4,472.861 | 24.69 | 0.9961 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 18.40 | Call | | | 1.90870 | 1.661 | 24.69 | 0.0039 | 0.00 | 0 | 7,100 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.12 | Call | | | 112.05130 | 99.078 | 19.75 | 0.1687 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.12 | Put | | | 1,245.05130 | 1,290.278 | 19.75 | 0.8313 | 0.00 | 0 | 99,824 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.19 | Call | | | 103.43490 | 91.248 | 19.90 | 0.1570 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.19 | Put | | | 1,306.43490 | 1,352.448 | 19.90 | 0.8430 | 0.00 | 0 | 41,300 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.97 | Put | | | 2,995.60910 | 3,051.562 | 22.99 | 0.9783 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.97 | Call | | | 12.60910 | 10.362 | 22.99 | 0.0217 | 0.00 | 0 | 63,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.96 | Put | | | 2,985.77190 | 3,041.692 | 22.97 | 0.9781 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.96 | Call | | | 12.77190 | 10.492 | 22.97 | 0.0219 | 0.00 | 0 | 12,600 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.13 | Call | | | 110.77730 | 97.919 | 19.77 | 0.1670 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.13 | Put | | | 1,253.77730 | 1,299.119 | 19.77 | 0.8330 | 0.00 | 0 | 7,100 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.72 | Call | | | 535.97530 | 495.614 | 16.68 | 0.5997 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.72 | Put | | | 268.97530 | 286.814 | 16.68 | 0.4003 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.58 | Put | | | 2,613.14650 | 2,667.877 | 22.38 | 0.9662 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.58 | Call | | | 20.14650 | 16.677 | 22.38 | 0.0338 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.04 | Call | | | 122.80480 | 108.876 | 19.57 | 0.1831 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.04 | Put | | | 1,175.80480 | 1,220.076 | 19.57 | 0.8169 | 0.00 | 0 | 63,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.30 | Put | | | 3,321.26350 | 3,378.108 | 23.46 | 0.9852 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.30 | Call | | | 8.26350 | 6.908 | 23.46 | 0.0148 | 0.00 | 0 | 10,125 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.55 | Call | | | 637.71210 | 593.663 | 16.43 | 0.6693 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.55 | Put | | | 200.71210 | 214.863 | 16.43 | 0.3307 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.05 | Call | | | 1,007.56560 | 954.623 | 15.88 | 0.8463 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.05 | Put | | | 70.56560 | 75.823 | 15.88 | 0.1537 | 0.00 | 0 | 1,155 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.30 | Put | | | 2,340.86560 | 2,394.563 | 21.89 | 0.9538 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.30 | Call | | | 27.86560 | 23.363 | 21.89 | 0.0462 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.50 | Put | | | 1,585.23160 | 1,633.961 | 20.51 | 0.8872 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.50 | Call | | | 72.23160 | 62.761 | 20.51 | 0.1128 | 0.00 | 0 | 224,757 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.15 | Call | | | 925.75700 | 874.013 | 15.94 | 0.8165 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.15 | Put | | | 88.75700 | 95.213 | 15.94 | 0.1835 | 0.00 | 0 | 10,125 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.50 | Call | | | 669.95820 | 624.881 | 16.36 | 0.6893 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.50 | Put | | | 182.95820 | 196.081 | 16.36 | 0.3107 | 0.00 | 0 | 17,050 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.60 | Call | | | 606.52010 | 563.528 | 16.51 | 0.6490 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.60 | Put | | | 219.52010 | 234.728 | 16.51 | 0.3510 | 0.00 | 0 | 6,570 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.65 | Call | | | 191.93050 | 172.559 | 18.71 | 0.2707 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.65 | Put | | | 854.93050 | 893.759 | 18.71 | 0.7293 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.10 | Call | | | 114.64610 | 101.440 | 19.70 | 0.1722 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.10 | Put | | | 1,227.64610 | 1,272.640 | 19.70 | 0.8278 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.33 | Call | | | 787.30920 | 738.984 | 16.11 | 0.7549 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.33 | Put | | | 130.30920 | 140.184 | 16.11 | 0.2451 | 0.00 | 0 | 135,043 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.52 | Put | | | 1,603.51370 | 1,652.416 | 20.55 | 0.8896 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.52 | Call | | | 70.51370 | 61.216 | 20.55 | 0.1104 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.83 | Put | | | 1,891.60830 | 1,942.826 | 21.08 | 0.9218 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.83 | Call | | | 48.60830 | 41.626 | 21.08 | 0.0782 | 0.00 | 0 | 135,043 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.99 | Put | | | 1,133.05390 | 1,176.695 | 19.46 | 0.8073 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.99 | Call | | | 130.05390 | 115.495 | 19.46 | 0.1927 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.20 | Call | | | 317.52120 | 289.244 | 17.62 | 0.4103 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.20 | Put | | | 530.52120 | 560.444 | 17.62 | 0.5897 | 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 | 15.98 | Put | | | 2,033.64690 | 2,085.775 | 21.34 | 0.9339 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.98 | Call | | | 40.64690 | 34.575 | 21.34 | 0.0661 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.45 | Call | | | 240.40210 | 217.347 | 18.22 | 0.3273 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.45 | Put | | | 703.40210 | 738.547 | 18.22 | 0.6727 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.81 | Call | | | 159.90190 | 142.868 | 19.06 | 0.2312 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.81 | Put | | | 982.90190 | 1,024.068 | 19.06 | 0.7688 | 0.00 | 0 | 135,043 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.00 | Put | | | 1,141.56950 | 1,185.339 | 19.48 | 0.8092 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.00 | Call | | | 128.56950 | 114.139 | 19.48 | 0.1908 | 0.00 | 0 | 1,260 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.40 | Call | | | 737.56420 | 690.526 | 16.22 | 0.7285 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.40 | Put | | | 150.56420 | 161.726 | 16.22 | 0.2715 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.42 | Call | | | 248.62440 | 224.975 | 18.15 | 0.3366 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.42 | Put | | | 681.62440 | 716.175 | 18.15 | 0.6634 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.80 | Call | | | 1,224.39850 | 1,169.147 | 15.74 | 0.9075 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.80 | Put | | | 37.39850 | 40.347 | 15.74 | 0.0925 | 0.00 | 0 | 8,132 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.22 | Put | | | 1,332.95280 | 1,379.290 | 19.97 | 0.8478 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.22 | Call | | | 99.95280 | 88.090 | 19.97 | 0.1522 | 0.00 | 0 | 2,785 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.85 | Call | | | 466.42070 | 429.016 | 16.87 | 0.5462 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.85 | Put | | | 329.42070 | 350.216 | 16.87 | 0.4538 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.60 | Call | | | 64.04690 | 55.407 | 20.69 | 0.1011 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.60 | Put | | | 1,677.04690 | 1,726.607 | 20.69 | 0.8989 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.40 | Put | | | 1,494.46770 | 1,542.294 | 20.34 | 0.8741 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.40 | Call | | | 81.46770 | 71.094 | 20.34 | 0.1259 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.80 | Put | | | 974.74630 | 1,015.768 | 19.04 | 0.7665 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.80 | Call | | | 161.74630 | 144.568 | 19.04 | 0.2335 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.25 | Put | | | 563.46200 | 594.477 | 17.74 | 0.6074 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.25 | Call | | | 300.46200 | 273.277 | 17.74 | 0.3926 | 0.00 | 0 | 750 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.62 | Call | | | 594.33760 | 551.776 | 16.54 | 0.6408 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.62 | Put | | | 227.33760 | 242.976 | 16.54 | 0.3592 | 0.00 | 0 | 6,432 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.46 | Put | | | 710.72020 | 746.059 | 18.25 | 0.6757 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.46 | Call | | | 237.72020 | 214.859 | 18.25 | 0.3243 | 0.00 | 0 | 6,332 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.82 | Call | | | 481.84230 | 443.749 | 16.83 | 0.5585 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.82 | Put | | | 314.84230 | 334.949 | 16.83 | 0.4415 | 0.00 | 0 | 1,800 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.33 | Call | | | 7.95310 | 6.660 | 23.51 | 0.0143 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.33 | Put | | | 3,350.95310 | 3,407.860 | 23.51 | 0.9857 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 19.65 | Put | | | 5,663.20590 | 5,721.375 | 24.69 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 19.65 | Call | | | 0.20590 | 0.175 | 24.69 | 0.0005 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.95 | Put | | | 380.70080 | 403.809 | 17.02 | 0.4945 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.95 | Call | | | 417.70080 | 382.609 | 17.02 | 0.5055 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.18 | Put | | | 2,225.07900 | 2,278.242 | 21.69 | 0.9471 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.18 | Call | | | 32.07900 | 27.042 | 21.69 | 0.0529 | 0.00 | 0 | 1,800 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.25 | Put | | | 1,359.59310 | 1,406.245 | 20.03 | 0.8525 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.25 | Call | | | 96.59310 | 85.045 | 20.03 | 0.1475 | 0.00 | 0 | 1,500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.54 | Put | | | 1,621.83800 | 1,670.909 | 20.58 | 0.8920 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.54 | Call | | | 68.83800 | 59.709 | 20.58 | 0.1080 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.47 | Call | | | 1,533.91330 | 1,475.770 | 15.91 | 0.9561 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.47 | Put | | | 16.91330 | 16.970 | 15.91 | 0.0439 | 0.00 | 0 | 721 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.86 | Call | | | 461.36260 | 424.189 | 16.89 | 0.5421 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.86 | Put | | | 334.36260 | 355.389 | 16.89 | 0.4579 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.51 | Call | | | 1,495.07040 | 1,436.967 | 15.75 | 0.9530 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.51 | Put | | | 18.07040 | 18.167 | 15.75 | 0.0470 | 0.00 | 0 | 720 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.90 | Call | | | 441.54630 | 405.299 | 16.95 | 0.5258 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.90 | Put | | | 354.54630 | 376.499 | 16.95 | 0.4742 | 0.00 | 0 | 720 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Put | | | 15.39270 | 15.285 | 16.94 | 0.0357 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Call | | | 1,807.69270 | 1,749.485 | 16.94 | 0.9643 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 14.00 | Call | | | 432.16370 | 399.119 | 17.23 | 0.4944 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 14.00 | Put | | | 429.86370 | 454.919 | 17.23 | 0.5056 | 0.00 | 0 | 65,000 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 14.50 | Call | | | 259.86600 | 237.049 | 18.37 | 0.3306 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 14.50 | Put | | | 757.56600 | 792.849 | 18.37 | 0.6694 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 13.88 | Call | | | 488.91370 | 452.182 | 17.01 | 0.5394 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 13.88 | Put | | | 366.61370 | 387.982 | 17.01 | 0.4606 | 0.00 | 0 | 32,000 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 15.43 | Put | | | 1,528.14570 | 1,575.075 | 20.41 | 0.8538 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 15.43 | Call | | | 103.84570 | 92.675 | 20.41 | 0.1462 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.20 | Call | | | 362.02130 | 333.203 | 17.73 | 0.4267 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.20 | Put | | | 556.32130 | 585.603 | 17.73 | 0.5733 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 15.79 | Put | | | 1,855.52730 | 1,905.393 | 21.07 | 0.8962 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 15.79 | Call | | | 71.22730 | 62.993 | 21.07 | 0.1038 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 13.00 | Put | | | 79.81560 | 84.928 | 16.03 | 0.1561 | 0.00 | 0 | 500 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,085.51560 | 1,032.528 | 16.03 | 0.8439 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.67 | Put | | | 889.48000 | 927.524 | 18.79 | 0.7104 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.67 | Call | | | 225.18000 | 205.124 | 18.79 | 0.2896 | 0.00 | 0 | 500 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.25 | Call | | | 344.39120 | 316.600 | 17.84 | 0.4103 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.25 | Put | | | 588.69120 | 619.000 | 17.84 | 0.5897 | 0.00 | 0 | 250 |
| \$ / R | On | 02/04/2019 | Foreign Exchange Option | 13.05 | Put | | | 94.08970 | 99.800 | 16.04 | 0.1734 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2019 | Foreign Exchange Option | 13.05 | Call | | | 1,056.58970 | 1,004.301 | 16.04 | 0.8266 | 0.00 | 0 | 0 |
| \$ / R | On | 05/04/2019 | Foreign Exchange Option | 14.35 | Put | | | 669.05920 | 700.951 | 18.08 | 0.6108 | 0.00 | 0 | 0 |
| \$ / R | On | 05/04/2019 | Foreign Exchange Option | 14.35 | Call | | | 336.75920 | 310.552 | 18.08 | 0.3892 | 0.00 | 0 | 100 |
| \$ / R | On | 05/04/2019 | Foreign Exchange Option | 13.76 | Put | | | 329.67600 | 348.481 | 16.94 | 0.4128 | 0.00 | 0 | 100 |
| \$ / R | On | 05/04/2019 | Foreign Exchange Option | 13.76 | Call | | | 587.37600 | 548.081 | 16.94 | 0.5872 | 0.00 | 0 | 0 |
| \$ / R | On | 15/04/2019 | Foreign Exchange Option | 14.11 | Put | | | 532.93310 | 559.536 | 17.52 | 0.5258 | 0.00 | 0 | 0 |
| \$ / R | On | 15/04/2019 | Foreign Exchange Option | 14.11 | Call | | | 457.63310 | 426.236 | 17.52 | 0.4742 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2019 | Foreign Exchange Option | 15.04 | Put | | | 1,216.94330 | 1,257.675 | 19.47 | 0.7413 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2019 | Foreign Exchange Option | 15.04 | Call | | | 230.84330 | 213.675 | 19.47 | 0.2587 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.61 | Put | | | 1,701.51290 | 1,747.318 | 20.50 | 0.8233 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.61 | Call | | | 152.31290 | 140.318 | 20.50 | 0.1767 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.96 | Put | | | 2,013.65450 | 2,062.186 | 21.09 | 0.8631 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.96 | Call | | | 114.45450 | 105.186 | 21.09 | 0.1369 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.84 | Put | | | 1,062.18580 | 1,100.126 | 19.03 | 0.6967 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.84 | Call | | | 282.98580 | 263.126 | 19.03 | 0.3033 | 0.00 | 0 | 500 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.25 | Call | | | 456.83870 | 427.559 | 17.86 | 0.4469 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.25 | Put | | | 646.03870 | 674.559 | 17.86 | 0.5531 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,182.96350 | 1,131.532 | 16.17 | 0.8150 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.00 | Put | | | 122.16350 | 128.532 | 16.17 | 0.1850 | 0.00 | 0 | 3,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.49 | Put | | | 262.43300 | 276.432 | 16.62 | 0.3222 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.49 | Call | | | 833.23300 | 789.431 | 16.62 | 0.6778 | 0.00 | 0 | 2,500 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.20 | Call | | | 475.58880 | 445.410 | 17.76 | 0.4609 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.20 | Put | | | 614.78880 | 642.410 | 17.76 | 0.5391 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 12.92 | Put | | | 106.16330 | 111.745 | 16.12 | 0.1661 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 12.92 | Call | | | 1,246.96330 | 1,194.745 | 16.12 | 0.8339 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.79 | Put | | | 1,869.17430 | 1,914.561 | 20.62 | 0.8043 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.79 | Call | | | 194.07430 | 181.862 | 20.62 | 0.1957 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.20 | Call | | | 578.04290 | 546.789 | 17.83 | 0.4849 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.20 | Put | | | 663.14290 | 689.489 | 17.83 | 0.5151 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.01 | Put | | | 1,225.65000 | 1,263.861 | 19.29 | 0.6900 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.01 | Call | | | 330.55000 | 311.161 | 19.29 | 0.3100 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 16.15 | Put | | | 2,186.46070 | 2,234.445 | 21.16 | 0.8428 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 16.15 | Call | | | 151.36070 | 141.745 | 21.16 | 0.1572 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.25 | Call | | | 558.50460 | 528.069 | 17.92 | 0.4725 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.25 | Put | | | 693.60460 | 720.769 | 17.92 | 0.5275 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.14 | Put | | | 195.55100 | 204.526 | 16.40 | 0.2352 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.14 | Call | | | 1,170.45100 | 1,121.826 | 16.40 | 0.7648 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,274.63150 | 1,224.578 | 16.31 | 0.7975 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.00 | Put | | | 159.73150 | 167.278 | 16.31 | 0.2025 | 0.00 | 0 | 500 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Option | 12.14 | Put | | | 42.85490 | 44.234 | 16.44 | 0.0675 | 0.00 | 0 | 0 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Option | 12.14 | Call | | | 2,022.95490 | 1,966.834 | 16.44 | 0.9325 | 0.00 | 0 | 0 |
| \$ / R | On | 04/06/2019 | Foreign Exchange Option | 14.51 | Put | | | 865.76960 | 896.897 | 18.36 | 0.5857 | 0.00 | 0 | 0 |
| \$ / R | On | 04/06/2019 | Foreign Exchange Option | 14.51 | Call | | | 477.66960 | 451.197 | 18.36 | 0.4143 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.28 | Call | | | 1,919.75220 | 1,863.549 | 16.29 | 0.9130 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.28 | Put | | | 60.45220 | 61.749 | 16.29 | 0.0870 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.58 | Put | | | 926.11370 | 957.890 | 18.50 | 0.5920 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.58 | Call | | | 485.41370 | 459.690 | 18.50 | 0.4080 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.75 | Call | | | 1,510.44490 | 1,458.768 | 16.20 | 0.8426 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 787.38660 | 815.976 | 18.14 | 0.5459 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 553.07310 | 524.318 | 18.16 | 0.4519 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 793.77310 | 822.519 | 18.16 | 0.5481 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 560.32280 | 531.257 | 18.13 | 0.4564 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 781.02280 | 809.457 | 18.13 | 0.5436 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.25 | Put | | | 245.75940 | 256.234 | 16.54 | 0.2659 | 0.00 | 0 | 1,282 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.25 | Call | | | 601.84910 | 571.038 | 17.94 | 0.4820 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.25 | Put | | | 712.54910 | 739.238 | 17.94 | 0.5180 | 0.00 | 0 | 1,282 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.20 | Call | | | 621.67350 | 590.060 | 17.85 | 0.4939 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.20 | Put | | | 682.37350 | 708.260 | 17.85 | 0.5061 | 0.00 | 0 | 13,600 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 556.68660 | 527.777 | 18.14 | 0.4541 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.89 | Call | | | 208.90330 | 196.740 | 20.69 | 0.2001 | 0.00 | 0 | 6,800 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 16.09 | Put | | | 2,134.09240 | 2,180.914 | 20.97 | 0.8214 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 16.09 | Call | | | 183.39240 | 172.714 | 20.97 | 0.1786 | 0.00 | 0 | 6,800 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.50 | Put | | | 1,630.23210 | 1,672.713 | 20.13 | 0.7506 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.50 | Call | | | 269.53210 | 254.513 | 20.13 | 0.2494 | 0.00 | 0 | 145,182 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.25 | Call | | | 1,135.05940 | 1,088.034 | 16.54 | 0.7341 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.07 | Put | | 607.38150 | 630.816 | 17.64 | 0.4744 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.64 | Put | | 1,746.90430 | 1,790.138 | 20.33 | 0.7695 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.64 | Call | | 246.20430 | 231.938 | 20.33 | 0.2305 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.65 | Call | | 463.71260 | 439.006 | 18.62 | 0.3934 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.65 | Put | | 974.41260 | 1,007.206 | 18.62 | 0.6066 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.89 | Put | | 1,959.60330 | 2,004.940 | 20.69 | 0.7999 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.32 | Call | | 301.66250 | 284.975 | 19.81 | 0.2750 | 0.00 | 0 | 1,980 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.00 | Call | | 708.27050 | 673.126 | 17.53 | 0.5430 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.00 | Put | | 568.97050 | 591.326 | 17.53 | 0.4570 | 0.00 | 0 | 143,900 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.63 | Call | | 469.81250 | 444.818 | 18.59 | 0.3976 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.63 | Put | | 960.51250 | 993.018 | 18.59 | 0.6024 | 0.00 | 0 | 8,203 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.07 | Call | | 676.68150 | 642.616 | 17.64 | 0.5256 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 17.96 | Call | | 67.85970 | 66.014 | 24.48 | 0.0713 | 0.00 | 0 | 8,203 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.10 | Put | | 1,307.45260 | 1,346.011 | 19.42 | 0.6903 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.10 | Call | | 346.75260 | 327.811 | 19.42 | 0.3097 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.42 | Put | | 819.54400 | 848.908 | 18.23 | 0.5572 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.42 | Call | | 538.84400 | 510.708 | 18.23 | 0.4428 | 0.00 | 0 | 30 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.32 | Put | | 1,482.36250 | 1,523.175 | 19.81 | 0.7250 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 16.00 | Call | | 194.43480 | 183.108 | 20.84 | 0.1879 | 0.00 | 0 | 20 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.00 | Call | | 1,315.19020 | 1,265.660 | 16.37 | 0.7915 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.00 | Put | | 175.89020 | 183.860 | 16.37 | 0.2085 | 0.00 | 0 | 165,703 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.88 | Call | | 765.41280 | 728.405 | 17.36 | 0.5734 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.88 | Put | | 506.11280 | 526.605 | 17.36 | 0.4266 | 0.00 | 0 | 5,035 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 17.96 | Put | | 3,888.55970 | 3,944.214 | 24.48 | 0.9287 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.62 | Call | | 249.47610 | 235.029 | 20.30 | 0.2331 | 0.00 | 0 | 5,035 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.98 | Put | | 558.23310 | 580.276 | 17.50 | 0.4519 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.98 | Call | | 717.53310 | 682.076 | 17.50 | 0.5481 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.92 | Put | | 1,985.54690 | 2,031.118 | 20.73 | 0.8033 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.92 | Call | | 204.84690 | 192.918 | 20.73 | 0.1967 | 0.00 | 0 | 911 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 16.00 | Put | | 2,055.13480 | 2,101.308 | 20.84 | 0.8121 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.83 | Put | | 481.05780 | 500.776 | 17.28 | 0.4138 | 0.00 | 0 | 25,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.55 | Put | | 1,671.99130 | 1,714.396 | 20.20 | 0.7575 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.55 | Call | | 261.29130 | 246.196 | 20.20 | 0.2425 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.24 | Call | | 1,141.95850 | 1,094.827 | 16.54 | 0.7365 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.24 | Put | | 242.65850 | 253.027 | 16.54 | 0.2635 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.62 | Put | | 1,730.17610 | 1,773.229 | 20.30 | 0.7669 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.82 | Call | | 414.97320 | 392.698 | 18.92 | 0.3597 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.98 | Call | | 1,330.27120 | 1,280.556 | 16.36 | 0.7958 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.98 | Put | | 170.97120 | 178.756 | 16.36 | 0.2042 | 0.00 | 0 | 911 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.13 | Put | | 210.25540 | 219.482 | 16.46 | 0.2376 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.13 | Call | | 1,219.55540 | 1,171.282 | 16.46 | 0.7624 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.83 | Call | | 790.35780 | 752.576 | 17.28 | 0.5862 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.75 | Put | | 121.14490 | 126.968 | 16.20 | 0.1574 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.80 | Put | | 1,882.29550 | 1,926.905 | 20.56 | 0.7895 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.80 | Call | | 221.59550 | 208.705 | 20.56 | 0.2105 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 10.69 | Call | | 3,454.86410 | 3,397.126 | 18.61 | 0.9909 | 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 | 10.69 | Put | | 5.56410 | 5.326 | 18.61 | 0.0091 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.82 | Put | | 1,095.67320 | 1,130.898 | 18.92 | 0.6403 | 0.00 | 0 | 0 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 14.72 | Put | | 1,029.15380 | 1,062.618 | 18.71 | 0.6155 | 0.00 | 0 | 20,000 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 14.72 | Call | | 458.95380 | 434.918 | 18.71 | 0.3845 | 0.00 | 0 | 0 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 17.22 | Put | | 3,170.17460 | 3,223.910 | 22.75 | 0.8978 | 0.00 | 0 | 0 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 17.22 | Call | | 99.97460 | 96.210 | 22.75 | 0.1022 | 0.00 | 0 | 20,000 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.96 | Put | | 2,022.78030 | 2,067.888 | 20.69 | 0.7932 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.96 | Call | | 226.58030 | 214.288 | 20.69 | 0.2068 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.20 | Call | | 663.98580 | 631.850 | 17.86 | 0.5020 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.20 | Put | | 700.18580 | 725.450 | 17.86 | 0.4980 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 16.32 | Put | | 2,337.96130 | 2,385.579 | 21.19 | 0.8294 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.25 | Put | | 730.07640 | 756.120 | 17.94 | 0.5094 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 16.32 | Call | | 181.76130 | 171.979 | 21.19 | 0.1706 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 13.00 | Put | | 190.91220 | 199.215 | 16.41 | 0.2132 | 0.00 | 0 | 500 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 13.00 | Call | | 1,354.71220 | 1,305.615 | 16.41 | 0.7868 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.17 | Put | | 1,372.39660 | 1,410.922 | 19.49 | 0.6877 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.17 | Call | | 366.19660 | 347.322 | 19.49 | 0.3123 | 0.00 | 0 | 500 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.25 | Call | | 643.87640 | 612.520 | 17.94 | 0.4906 | 0.00 | 0 | 0 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Option | 13.19 | Put | | 246.52150 | 256.625 | 16.52 | 0.2551 | 0.00 | 0 | 0 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Option | 13.19 | Call | | 1,225.52150 | 1,178.225 | 16.52 | 0.7449 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 16.44 | Put | | 2,444.39530 | 2,492.664 | 21.30 | 0.8355 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 16.44 | Call | | 176.89530 | 167.763 | 21.30 | 0.1645 | 0.00 | 0 | 39,250 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 13.45 | Call | | 1,059.49710 | 1,016.176 | 16.76 | 0.6841 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 13.45 | Put | | 336.99710 | 351.076 | 16.76 | 0.3159 | 0.00 | 0 | 39,250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.14 | Put | | 2,183.15200 | 2,227.969 | 20.78 | 0.7812 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.14 | Call | | 265.05200 | 252.769 | 20.78 | 0.2188 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.20 | Call | | 758.99010 | 726.383 | 17.86 | 0.5187 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.20 | Put | | 737.09010 | 761.583 | 17.86 | 0.4813 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.50 | Put | | 2,496.78290 | 2,543.771 | 21.25 | 0.8151 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.25 | Put | | 766.52500 | 791.718 | 17.94 | 0.4918 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.50 | Call | | 218.68290 | 208.571 | 21.25 | 0.1849 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 13.00 | Put | | 221.85640 | 231.178 | 16.44 | 0.2209 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 13.00 | Call | | 1,443.75640 | 1,395.978 | 16.44 | 0.7791 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 15.34 | Put | | 1,526.05650 | 1,564.944 | 19.67 | 0.6836 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 15.34 | Call | | 407.95650 | 389.744 | 19.67 | 0.3164 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.25 | Call | | 738.42500 | 706.518 | 17.94 | 0.5082 | 0.00 | 0 | 0 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Option | 13.24 | Call | | 1,278.63880 | 1,233.044 | 16.62 | 0.7299 | 0.00 | 0 | 0 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Option | 13.24 | Put | | 294.93880 | 306.444 | 16.62 | 0.2701 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 14.48 | Put | | 920.10630 | 948.196 | 18.27 | 0.5307 | 0.00 | 0 | 3,147 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 14.48 | Call | | 685.20630 | 656.296 | 18.27 | 0.4693 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 16.35 | Put | | 2,365.56360 | 2,410.832 | 21.00 | 0.7906 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 16.35 | Call | | 260.66360 | 248.932 | 21.00 | 0.2094 | 0.00 | 0 | 3,147 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.33 | Put | | 2,350.06610 | 2,394.150 | 20.92 | 0.7749 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.33 | Call | | 295.36610 | 282.650 | 20.92 | 0.2251 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.20 | Call | | 841.12820 | 808.772 | 17.86 | 0.5318 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.20 | Put | | 765.82820 | 790.272 | 17.86 | 0.4682 | 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 | 30/08/2019 | Foreign Exchange Option | 16.70 | Put | | | 2,672.14640 | 2,718.642 | 21.39 | 0.8071 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.70 | Call | | | 247.44640 | 237.142 | 21.39 | 0.1929 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 13.00 | Put | | | 246.92540 | 256.804 | 16.45 | 0.2253 | 0.00 | 0 | 500 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,522.22540 | 1,475.304 | 16.45 | 0.7747 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 15.52 | Put | | | 1,682.52660 | 1,721.752 | 19.86 | 0.6842 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 15.52 | Call | | | 437.82660 | 420.252 | 19.86 | 0.3158 | 0.00 | 0 | 500 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.25 | Call | | | 820.31930 | 788.529 | 17.93 | 0.5220 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.25 | Put | | | 795.01930 | 820.029 | 17.93 | 0.4780 | 0.00 | 0 | 250 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Option | 13.29 | Put | | | 340.25000 | 352.399 | 16.64 | 0.2812 | 0.00 | 0 | 0 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Option | 13.29 | Call | | | 1,330.95000 | 1,286.299 | 16.64 | 0.7188 | 0.00 | 0 | 0 |
| \$ / R | On | 04/09/2019 | Foreign Exchange Option | 14.67 | Put | | | 1,061.93270 | 1,091.956 | 18.53 | 0.5529 | 0.00 | 0 | 0 |
| \$ / R | On | 04/09/2019 | Foreign Exchange Option | 14.67 | Call | | | 676.13270 | 649.356 | 18.53 | 0.4471 | 0.00 | 0 | 0 |
| \$ / R | On | 05/09/2019 | Foreign Exchange Option | 19.00 | Put | | | 4,819.91830 | 4,872.499 | 24.60 | 0.9146 | 0.00 | 0 | 0 |
| \$ / R | On | 05/09/2019 | Foreign Exchange Option | 19.00 | Call | | | 105.91830 | 101.699 | 24.60 | 0.0854 | 0.00 | 0 | 20,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.87 | Put | | | 1,968.06470 | 2,008.980 | 20.27 | 0.7143 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.87 | Call | | | 403.66470 | 387.880 | 20.27 | 0.2857 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.23 | Put | | | 3,144.15570 | 3,193.471 | 22.03 | 0.8321 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.23 | Call | | | 219.75570 | 212.371 | 22.03 | 0.1679 | 0.00 | 0 | 800 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Call | | | 3,565.27650 | 3,508.271 | 16.06 | 0.9864 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Put | | | 9.67650 | 9.371 | 16.06 | 0.0136 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 12.50 | Call | | | 1,937.82560 | 1,887.453 | 15.72 | 0.8602 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 12.50 | Put | | | 132.22560 | 138.553 | 15.72 | 0.1398 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.72 | Call | | | 689.35560 | 663.003 | 18.58 | 0.4453 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.72 | Put | | | 1,103.75560 | 1,134.103 | 18.58 | 0.5547 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.55 | Put | | | 1,711.91500 | 1,750.889 | 19.83 | 0.6761 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.55 | Call | | | 467.51500 | 449.789 | 19.83 | 0.3239 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.97 | Call | | | 988.12710 | 952.825 | 17.49 | 0.5830 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.97 | Put | | | 652.52710 | 673.925 | 17.49 | 0.4170 | 0.00 | 0 | 800 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.93 | Put | | | 3,799.81900 | 3,851.454 | 23.34 | 0.8657 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.93 | Call | | | 175.41900 | 170.354 | 23.34 | 0.1343 | 0.00 | 0 | 2,571 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.21 | Call | | | 881.06620 | 848.580 | 17.84 | 0.5366 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.21 | Put | | | 785.46620 | 809.680 | 17.84 | 0.4634 | 0.00 | 0 | 2,700 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.85 | Put | | | 3,724.12190 | 3,775.527 | 23.19 | 0.8624 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.85 | Call | | | 179.72190 | 174.427 | 23.19 | 0.1376 | 0.00 | 0 | 2,700 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.33 | Call | | | 831.81280 | 800.664 | 18.01 | 0.5141 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.33 | Put | | | 856.21280 | 881.764 | 18.01 | 0.4859 | 0.00 | 0 | 33,151 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.47 | Put | | | 4,314.84000 | 4,367.800 | 24.35 | 0.8851 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.47 | Call | | | 150.44000 | 146.700 | 24.35 | 0.1149 | 0.00 | 0 | 1,200 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.56 | Call | | | 465.40010 | 447.758 | 19.84 | 0.3227 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.56 | Put | | | 1,719.80010 | 1,758.858 | 19.84 | 0.6773 | 0.00 | 0 | 2,571 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.09 | Call | | | 933.10760 | 899.220 | 17.66 | 0.5596 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.09 | Put | | | 717.50760 | 740.320 | 17.66 | 0.4404 | 0.00 | 0 | 33,715 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.38 | Call | | | 505.26440 | 486.027 | 19.57 | 0.3459 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.38 | Put | | | 1,579.66440 | 1,617.127 | 19.57 | 0.6541 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.64 | Put | | | 3,526.27800 | 3,577.045 | 22.80 | 0.8531 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.64 | Call | | | 191.87800 | 185.945 | 22.80 | 0.1469 | 0.00 | 0 | 5,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.91 | Call | | | 1,016.78280 | 980.770 | 17.40 | 0.5949 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.91 | Put | | | 621.18280 | 641.870 | 17.40 | 0.4051 | 0.00 | 0 | 81,930 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 19.32 | Put | | | 5,111.91640 | 5,164.742 | 24.50 | 0.9216 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 19.32 | Call | | | 97.51640 | 93.642 | 24.50 | 0.0784 | 0.00 | 0 | 33,151 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.63 | Put | | | 4,467.38450 | 4,518.658 | 24.50 | 0.8916 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.63 | Call | | | 142.98450 | 137.558 | 24.50 | 0.1084 | 0.00 | 0 | 33,715 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.25 | Call | | | 1,394.01320 | 1,349.805 | 16.63 | 0.7263 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.25 | Put | | | 338.41320 | 350.905 | 16.63 | 0.2737 | 0.00 | 0 | 3,900 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.14 | Call | | | 911.06750 | 877.768 | 17.74 | 0.5499 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.14 | Put | | | 745.46750 | 768.868 | 17.74 | 0.4501 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.67 | Put | | | 4,504.29100 | 4,555.667 | 24.50 | 0.8936 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.67 | Call | | | 139.89100 | 134.567 | 24.50 | 0.1064 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.46 | Call | | | 1,260.89640 | 1,218.519 | 16.80 | 0.6853 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.46 | Put | | | 415.29640 | 429.619 | 16.80 | 0.3147 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.44 | Call | | | 1,273.15640 | 1,230.604 | 16.78 | 0.6893 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.44 | Put | | | 407.55640 | 421.703 | 16.78 | 0.3107 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.29 | Put | | | 4,142.44470 | 4,194.999 | 24.02 | 0.8791 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.29 | Call | | | 158.04470 | 153.899 | 24.02 | 0.1209 | 0.00 | 0 | 81,930 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.45 | Call | | | 1,267.01750 | 1,224.552 | 16.79 | 0.6873 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.45 | Put | | | 411.41750 | 425.652 | 16.79 | 0.3127 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.20 | Call | | | 921.75000 | 889.148 | 17.82 | 0.5437 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.20 | Put | | | 791.15000 | 815.148 | 17.82 | 0.4563 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 15.68 | Put | | | 1,819.94680 | 1,858.973 | 19.97 | 0.6824 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 15.68 | Call | | | 470.54680 | 452.973 | 19.97 | 0.3176 | 0.00 | 0 | 500 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.50 | Call | | | 326.76550 | 314.064 | 20.98 | 0.2322 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.50 | Put | | | 2,496.16550 | 2,540.064 | 20.98 | 0.7678 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.89 | Put | | | 2,835.56670 | 2,881.711 | 21.46 | 0.7997 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.89 | Call | | | 276.16670 | 265.711 | 21.46 | 0.2003 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.25 | Call | | | 900.74870 | 868.686 | 17.89 | 0.5345 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.25 | Put | | | 820.14870 | 844.686 | 17.89 | 0.4655 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 13.00 | Put | | | 270.16730 | 280.385 | 16.43 | 0.2282 | 0.00 | 0 | 500 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,600.76730 | 1,554.385 | 16.43 | 0.7718 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Option | 13.33 | Put | | | 380.76230 | 393.925 | 16.72 | 0.2890 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Option | 13.33 | Call | | | 1,384.86230 | 1,341.525 | 16.72 | 0.7110 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.39 | Call | | | 1,422.64690 | 1,380.368 | 16.79 | 0.7013 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,679.55610 | 1,634.122 | 16.47 | 0.7694 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.00 | Put | | | 293.15610 | 303.922 | 16.47 | 0.2306 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 15.87 | Put | | | 1,980.11040 | 2,019.029 | 20.14 | 0.6840 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 15.87 | Call | | | 496.51040 | 479.229 | 20.14 | 0.3160 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 17.09 | Put | | | 3,007.09080 | 3,053.044 | 21.59 | 0.7936 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 17.09 | Call | | | 303.49080 | 293.244 | 21.59 | 0.2064 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.25 | Call | | | 980.64980 | 948.257 | 17.88 | 0.5457 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.25 | Put | | | 844.24980 | 868.057 | 17.88 | 0.4543 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 16.70 | Put | | | 2,667.17690 | 2,711.227 | 21.12 | 0.7638 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 16.70 | Call | | | 353.57690 | 341.427 | 21.12 | 0.2362 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.20 | Call | | | 1,001.82750 | 968.929 | 17.81 | 0.5544 | 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 | 14.20 | Put | | 815.42750 | 838.729 | 17.81 | 0.4456 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.39 | Put | | 426.24690 | 440.168 | 16.79 | 0.2987 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.87 | Put | | 2,810.60870 | 2,854.122 | 21.21 | 0.7596 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.87 | Call | | 379.80870 | 367.522 | 21.21 | 0.2404 | 0.00 | 0 | 250 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.20 | Call | | 1,074.45320 | 1,041.624 | 17.79 | 0.5637 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.20 | Put | | 835.25320 | 858.224 | 17.79 | 0.4363 | 0.00 | 0 | 250 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 17.26 | Put | | 3,150.77630 | 3,196.023 | 21.67 | 0.7878 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.25 | Put | | 863.90460 | 887.349 | 17.86 | 0.4446 | 0.00 | 0 | 250 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 17.26 | Call | | 329.97630 | 319.423 | 21.67 | 0.2122 | 0.00 | 0 | 250 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 13.00 | Put | | 312.78580 | 324.001 | 16.50 | 0.2318 | 0.00 | 0 | 500 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 13.00 | Call | | 1,751.98580 | 1,707.401 | 16.50 | 0.7682 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.03 | Put | | 2,112.62060 | 2,151.434 | 20.23 | 0.6838 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.03 | Call | | 521.82060 | 504.833 | 20.23 | 0.3162 | 0.00 | 0 | 500 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.25 | Call | | 1,053.10460 | 1,020.749 | 17.86 | 0.5554 | 0.00 | 0 | 0 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Option | 13.44 | Put | | 468.50510 | 483.012 | 16.84 | 0.3049 | 0.00 | 0 | 0 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Option | 13.44 | Call | | 1,473.20510 | 1,431.912 | 16.84 | 0.6951 | 0.00 | 0 | 0 |
| \$ / R | On | 04/12/2019 | Foreign Exchange Option | 14.84 | Put | | 1,232.82890 | 1,261.724 | 18.64 | 0.5345 | 0.00 | 0 | 0 |
| \$ / R | On | 04/12/2019 | Foreign Exchange Option | 14.84 | Call | | 841.12890 | 814.224 | 18.64 | 0.4655 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.89 | Call | | 2,634.65640 | 2,583.907 | 14.32 | 0.9296 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.89 | Put | | 59.95640 | 64.907 | 14.32 | 0.0704 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.66 | Call | | 1,372.54680 | 1,333.139 | 17.04 | 0.6589 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.66 | Put | | 567.84680 | 584.139 | 17.04 | 0.3411 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.07 | Call | | 1,166.74200 | 1,132.660 | 17.60 | 0.5893 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Put | | 1,941.23890 | 1,978.577 | 19.92 | 0.6527 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Put | | 1,949.05840 | 1,986.473 | 19.93 | 0.6538 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Call | | 598.13430 | 579.696 | 19.90 | 0.3484 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Put | | 1,933.43430 | 1,970.696 | 19.90 | 0.6516 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 17.38 | Put | | 3,253.99490 | 3,300.324 | 21.79 | 0.7872 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 17.38 | Call | | 338.69490 | 329.324 | 21.79 | 0.2128 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Call | | 595.93890 | 577.577 | 19.92 | 0.3473 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.07 | Put | | 772.04200 | 793.660 | 17.60 | 0.4107 | 0.00 | 0 | 1,351 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.85 | Put | | 2,791.75390 | 2,834.754 | 21.14 | 0.7499 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.85 | Call | | 406.45390 | 393.754 | 21.14 | 0.2501 | 0.00 | 0 | 1,351 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Put | | 5,674.42170 | 5,723.389 | 23.98 | 0.9061 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Call | | 139.12170 | 132.389 | 23.98 | 0.0939 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Call | | 593.75840 | 575.473 | 19.93 | 0.3462 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.05 | Put | | 2,960.40010 | 3,003.693 | 21.29 | 0.7552 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.05 | Call | | 407.90010 | 395.793 | 21.29 | 0.2448 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.20 | Call | | 1,151.71260 | 1,118.881 | 17.75 | 0.5731 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.20 | Put | | 854.21260 | 876.781 | 17.75 | 0.4269 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.44 | Put | | 3,301.70220 | 3,347.562 | 21.78 | 0.7813 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.44 | Call | | 359.20220 | 349.662 | 21.78 | 0.2187 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 13.00 | Put | | 329.62850 | 343.116 | 16.49 | 0.2322 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 13.00 | Call | | 1,827.12850 | 1,785.216 | 16.49 | 0.7678 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 16.21 | Put | | 2,259.31510 | 2,298.315 | 20.32 | 0.6843 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 16.21 | Call | | 546.81510 | 530.415 | 20.32 | 0.3157 | 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 | 31/12/2019 | Foreign Exchange Option | 14.25 | Call | | | 1,130.14630 | 1,097.785 | 17.82 | 0.5651 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.25 | Put | | | 882.64630 | 905.685 | 17.82 | 0.4349 | 0.00 | 0 | 250 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Option | 13.49 | Put | | | 509.79180 | 524.648 | 16.91 | 0.3104 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Option | 13.49 | Call | | | 1,520.99180 | 1,480.348 | 16.91 | 0.6896 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Option | 13.54 | Put | | | 549.59320 | 565.335 | 17.00 | 0.3152 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Option | 13.54 | Call | | | 1,566.29320 | 1,526.235 | 17.00 | 0.6848 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2020 | Foreign Exchange Option | 13.59 | Put | | | 590.29460 | 605.420 | 17.08 | 0.3188 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2020 | Foreign Exchange Option | 13.59 | Call | | | 1,618.69460 | 1,577.120 | 17.08 | 0.6812 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 17.73 | Put | | | 3,538.72650 | 3,586.322 | 22.06 | 0.7574 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 17.73 | Call | | | 455.02650 | 445.522 | 22.06 | 0.2426 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.61 | Call | | | 849.68310 | 825.447 | 19.55 | 0.4153 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.61 | Put | | | 1,813.38310 | 1,846.247 | 19.55 | 0.5847 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.63 | Call | | | 844.32580 | 820.251 | 19.58 | 0.4131 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.63 | Put | | | 1,828.02580 | 1,861.051 | 19.58 | 0.5869 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.91 | Call | | | 2,831.35350 | 2,781.030 | 14.77 | 0.9115 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.91 | Put | | | 95.05350 | 101.830 | 14.77 | 0.0885 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 14.01 | Call | | | 1,434.44620 | 1,396.989 | 17.58 | 0.6210 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 14.01 | Put | | | 798.14620 | 817.789 | 17.58 | 0.3790 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.62 | Call | | | 847.00240 | 822.844 | 19.57 | 0.4142 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.62 | Put | | | 1,820.70240 | 1,853.644 | 19.57 | 0.5858 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Option | 13.64 | Put | | | 631.31320 | 646.520 | 17.19 | 0.3221 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Option | 13.64 | Call | | | 1,671.41320 | 1,629.120 | 17.19 | 0.6779 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Option | 13.69 | Put | | | 668.39680 | 684.054 | 17.27 | 0.3255 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Option | 13.69 | Call | | | 1,712.29680 | 1,669.654 | 17.27 | 0.6745 | 0.00 | 0 | 0 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Option | 13.74 | Put | | | 709.44320 | 724.730 | 17.36 | 0.3274 | 0.00 | 0 | 0 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Option | 13.74 | Call | | | 1,771.04320 | 1,727.130 | 17.36 | 0.6726 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Call | | | 1,183.62160 | 1,151.067 | 19.07 | 0.4960 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Put | | | 1,542.12160 | 1,569.067 | 19.07 | 0.5040 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Call | | | 1,190.47580 | 1,157.744 | 19.05 | 0.4982 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Put | | | 1,528.97580 | 1,555.744 | 19.05 | 0.5018 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Call | | | 1,187.04300 | 1,154.403 | 19.06 | 0.4971 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Put | | | 1,535.54300 | 1,562.403 | 19.06 | 0.5029 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Put | | | 1,681.07430 | 1,708.524 | 19.25 | 0.5097 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Call | | | 1,224.17430 | 1,190.824 | 19.25 | 0.4903 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Call | | | 1,334.02150 | 1,298.479 | 19.21 | 0.5056 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Put | | | 1,685.42150 | 1,711.879 | 19.21 | 0.4944 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Call | | | 1,340.86420 | 1,305.171 | 19.19 | 0.5076 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Put | | | 1,672.26420 | 1,698.571 | 19.19 | 0.4924 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Call | | | 1,337.43770 | 1,301.820 | 19.20 | 0.5066 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Put | | | 1,678.83770 | 1,705.220 | 19.20 | 0.4934 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 0.00 | 0 | 5,321,450 |
| Total \$ / R | | | | | | | | | | | | 495,251,675.70 | 35,547 | 6,111,215 |
| \$ / R | MAXI | On | 18/03/2019 | Foreign Exchange Future | | 13.92880 | | 13.98700 | | | 0.0000 | 208,932.00 | 15 | 427 |
| \$ / R | MAXI | On | 14/06/2019 | Foreign Exchange Future | | 14.08180 | | 14.13930 | | | 0.0000 | 70,409.00 | 5 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|-------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|-------------------|------------------|---------------|
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Future | | | | 14.24890 | | 14.30560 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Future | | | | 14.40900 | | 14.46470 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2020 | Foreign Exchange Future | | | | 14.58920 | | 14.64630 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 279,341.00 | 20 | 427 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.03 | Call | | | | 38,228.78280 | 35,015.150 | 17.21 | 0.4739 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.03 | Put | | | | 42,528.78280 | 45,135.150 | 17.21 | 0.5261 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.04 | Call | | | | 37,817.55970 | 34,627.299 | 17.24 | 0.4700 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.04 | Put | | | | 43,117.55970 | 45,747.299 | 17.24 | 0.5300 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.02 | Call | | | | 38,644.16760 | 35,407.101 | 17.19 | 0.4778 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.02 | Put | | | | 41,944.16760 | 44,527.101 | 17.19 | 0.5222 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | | 55,668.66030 | 52,777.646 | 18.14 | 0.4541 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | | 78,738.66030 | 81,597.646 | 18.14 | 0.5459 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | | 55,307.30910 | 52,431.854 | 18.16 | 0.4519 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | | 79,377.30910 | 82,251.854 | 18.16 | 0.5481 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | | 56,032.28200 | 53,125.671 | 18.13 | 0.4564 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | | 78,102.28200 | 80,945.671 | 18.13 | 0.5436 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.70 | Call | | | | 69,601.44080 | 66,942.156 | 18.55 | 0.4486 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.70 | Put | | | | 109,041.44080 | 112,052.156 | 18.55 | 0.5514 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.71 | Call | | | | 69,267.90140 | 66,620.165 | 18.56 | 0.4469 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.71 | Put | | | | 109,707.90140 | 112,730.165 | 18.56 | 0.5531 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.69 | Call | | | | 69,937.11740 | 67,265.789 | 18.53 | 0.4503 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/09/2019 | Foreign Exchange Option | 14.69 | Put | | | | 108,377.11740 | 111,375.789 | 18.53 | 0.5497 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.02 | Call | | | | 118,979.94210 | 115,524.363 | 17.53 | 0.5976 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.02 | Put | | | | 74,509.94210 | 76,624.363 | 17.53 | 0.4024 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.03 | Call | | | | 118,514.76410 | 115,069.109 | 17.54 | 0.5959 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.03 | Put | | | | 75,044.76410 | 77,169.109 | 17.54 | 0.4041 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.01 | Call | | | | 119,446.45010 | 115,982.005 | 17.51 | 0.5993 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/12/2019 | Foreign Exchange Option | 14.01 | Put | | | | 73,976.45010 | 76,082.005 | 17.51 | 0.4007 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2020 | Foreign Exchange Option | 14.68 | Call | | | | 115,178.30120 | 111,925.106 | 18.47 | 0.5274 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2020 | Foreign Exchange Option | 14.68 | Put | | | | 118,548.30120 | 121,005.106 | 18.47 | 0.4726 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2020 | Foreign Exchange Option | 14.69 | Call | | | | 114,794.15060 | 111,550.099 | 18.48 | 0.5261 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2020 | Foreign Exchange Option | 14.69 | Put | | | | 119,164.15060 | 121,630.099 | 18.48 | 0.4739 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2020 | Foreign Exchange Option | 14.67 | Call | | | | 115,563.84340 | 112,300.868 | 18.45 | 0.5287 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2020 | Foreign Exchange Option | 14.67 | Put | | | | 117,933.84340 | 120,380.868 | 18.45 | 0.4713 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 279,341.00 | 20 | 427 |
| £ / R | On 21/01/2019 | Foreign Exchange Future | | | | 17.78030 | | 17.76790 | | | 0.0000 | 0.00 | 0 | 4,112 |
| £ / R | On 31/01/2019 | Foreign Exchange Future | | | | 17.80970 | | 17.79790 | | | 0.0000 | 0.00 | 0 | 27 |
| £ / R | On 28/02/2019 | Foreign Exchange Future | | | | 17.89720 | | 17.88500 | | | 0.0000 | 0.00 | 0 | 47 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | | | | 17.95210 | | 17.93990 | | | 0.0000 | 10,771,260.00 | 600 | 395,626 |
| £ / R | On 29/03/2019 | Foreign Exchange Future | | | | 17.98630 | | 17.97390 | | | 0.0000 | 0.00 | 0 | 80 |
| £ / R | On 15/04/2019 | Foreign Exchange Future | | | | 18.03930 | | 18.02670 | | | 0.0000 | 0.00 | 0 | 43 |
| £ / R | On 26/04/2019 | Foreign Exchange Future | | | | 18.07380 | | 18.06090 | | | 0.0000 | 0.00 | 0 | 120 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R | On | 14/06/2019 | Foreign Exchange Future | | | 18.22710 | | 18.21330 | | | 0.0000 | 0.00 | 0 | 5,764 |
| £ / R | On | 16/09/2019 | Foreign Exchange Future | | | 18.52460 | | 18.50740 | | | 0.0000 | 351,967.40 | 19 | 16,660 |
| £ / R | On | 13/12/2019 | Foreign Exchange Future | | | 18.80500 | | 18.78550 | | | 0.0000 | 0.00 | 0 | 247 |
| £ / R | On | 16/03/2020 | Foreign Exchange Future | | | 19.11630 | | 19.09660 | | | 0.0000 | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | | 11,123,227.40 | 619 | 422,726 |
| £ / R | On | 21/01/2019 | Foreign Exchange Option | 18.09 | Put | | | 393.33100 | 370.715 | 17.53 | 0.7578 | 0.00 | 0 | 0 |
| £ / R | On | 21/01/2019 | Foreign Exchange Option | 18.09 | Call | | | 71.23100 | 61.015 | 17.53 | 0.2422 | 0.00 | 0 | 0 |
| £ / R | On | 31/01/2019 | Foreign Exchange Option | 18.79 | Put | | | 1,026.78160 | 1,010.893 | 18.53 | 0.9065 | 0.00 | 0 | 0 |
| £ / R | On | 31/01/2019 | Foreign Exchange Option | 18.79 | Call | | | 34.68160 | 30.593 | 18.53 | 0.0935 | 0.00 | 0 | 0 |
| £ / R | On | 28/02/2019 | Foreign Exchange Option | 17.67 | Put | | | 306.62570 | 296.582 | 16.06 | 0.3994 | 0.00 | 0 | 0 |
| £ / R | On | 28/02/2019 | Foreign Exchange Option | 17.67 | Call | | | 521.62570 | 523.782 | 16.06 | 0.6006 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Call | | | 457.23350 | 459.583 | 16.22 | 0.4977 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Put | | | 517.33350 | 507.483 | 16.22 | 0.5023 | 0.00 | 0 | 500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 21.44 | Put | | | 3,512.51360 | 3,499.382 | 20.56 | 0.9791 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 21.44 | Call | | | 12.41360 | 11.482 | 20.56 | 0.0209 | 0.00 | 0 | 500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 20.00 | Put | | | 2,117.98270 | 2,105.210 | 18.88 | 0.9095 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 20.00 | Call | | | 57.88270 | 57.310 | 18.88 | 0.0905 | 0.00 | 0 | 500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 19.19 | Call | | | 137.87490 | 138.004 | 17.83 | 0.1940 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 19.19 | Put | | | 1,387.97490 | 1,375.904 | 17.83 | 0.8060 | 0.00 | 0 | 1,000 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 20.18 | Put | | | 2,287.70150 | 2,274.728 | 19.09 | 0.9244 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 20.18 | Call | | | 47.60150 | 46.828 | 19.09 | 0.0756 | 0.00 | 0 | 1,500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 19.00 | Put | | | 1,228.44990 | 1,216.571 | 17.57 | 0.7705 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 19.00 | Call | | | 168.34990 | 168.671 | 17.57 | 0.2295 | 0.00 | 0 | 2,500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Call | | | 343.09590 | 344.567 | 16.63 | 0.4039 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Put | | | 703.19590 | 692.467 | 16.63 | 0.5961 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Call | | | 339.75040 | 341.198 | 16.64 | 0.4009 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Put | | | 709.85040 | 699.098 | 16.64 | 0.5991 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Call | | | 346.46680 | 347.962 | 16.61 | 0.4068 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Put | | | 696.56680 | 685.862 | 16.61 | 0.5932 | 0.00 | 0 | 0 |
| £ / R | On | 29/03/2019 | Foreign Exchange Option | 18.09 | Put | | | 593.39700 | 583.352 | 16.36 | 0.5164 | 0.00 | 0 | 0 |
| £ / R | On | 29/03/2019 | Foreign Exchange Option | 18.09 | Call | | | 477.29700 | 479.652 | 16.36 | 0.4836 | 0.00 | 0 | 0 |
| £ / R | On | 15/04/2019 | Foreign Exchange Option | 18.11 | Put | | | 631.48120 | 622.499 | 16.29 | 0.5030 | 0.00 | 0 | 0 |
| £ / R | On | 15/04/2019 | Foreign Exchange Option | 18.11 | Call | | | 548.18120 | 551.799 | 16.29 | 0.4970 | 0.00 | 0 | 0 |
| £ / R | On | 26/04/2019 | Foreign Exchange Option | 18.11 | Put | | | 650.16770 | 641.424 | 16.34 | 0.4920 | 0.00 | 0 | 0 |
| £ / R | On | 26/04/2019 | Foreign Exchange Option | 18.11 | Call | | | 601.06770 | 605.224 | 16.34 | 0.5080 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Call | | | 600.60030 | 605.623 | 16.73 | 0.4406 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Put | | | 1,017.30030 | 1,008.523 | 16.73 | 0.5594 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Call | | | 596.98570 | 602.008 | 16.74 | 0.4387 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Put | | | 1,023.68570 | 1,014.908 | 16.74 | 0.5613 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Call | | | 604.22890 | 609.263 | 16.72 | 0.4426 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Put | | | 1,010.92890 | 1,002.163 | 16.72 | 0.5574 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.82 | Call | | | 873.63340 | 878.816 | 16.72 | 0.4813 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.82 | Put | | | 1,186.23340 | 1,174.216 | 16.72 | 0.5187 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.83 | Call | | | 869.76120 | 874.922 | 16.73 | 0.4797 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.83 | Put | | | 1,192.36120 | 1,180.322 | 16.73 | 0.5203 | 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 | 18.81 | Call | | | 877.52660 | 882.725 | 16.72 | 0.4828 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.81 | Put | | | 1,180.12660 | 1,168.125 | 16.72 | 0.5172 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.97 | Call | | | 776.98440 | 779.165 | 17.33 | 0.3896 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.97 | Put | | | 1,961.48440 | 1,944.165 | 17.33 | 0.6104 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.95 | Call | | | 782.57880 | 784.770 | 17.31 | 0.3917 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.95 | Put | | | 1,947.07880 | 1,929.770 | 17.31 | 0.6083 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.96 | Call | | | 779.77310 | 781.959 | 17.32 | 0.3906 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.96 | Put | | | 1,954.27310 | 1,936.959 | 17.32 | 0.6094 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.30 | Call | | | 997.98890 | 997.666 | 17.87 | 0.4152 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.30 | Put | | | 2,201.38890 | 2,181.366 | 17.87 | 0.5848 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.31 | Call | | | 995.04230 | 994.728 | 17.87 | 0.4142 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.31 | Put | | | 2,208.44230 | 2,188.428 | 17.87 | 0.5858 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.29 | Call | | | 1,000.93620 | 1,000.621 | 17.86 | 0.4161 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.29 | Put | | | 2,194.33620 | 2,174.321 | 17.86 | 0.5839 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 6,500 |
| Total £ / R | | | | | | | | | | | | 11,123,227.40 | 619 | 429,226 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Future | | | 0.12939 | | 0.12960 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.13178 | | 0.13197 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Future | | | 0.13439 | | 0.13457 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Future | | | 0.13691 | | 0.13707 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Future | | | 0.13981 | | 0.13999 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.11 | Call | | | 1,994.73670 | 1,967.576 | 24.53 | 0.9499 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.11 | Put | | | 34.83670 | 28.676 | 24.53 | 0.0501 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,137.50380 | 1,100.914 | 24.05 | 0.7893 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.12 | Put | | | 177.60380 | 162.014 | 24.05 | 0.2107 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.13 | Call | | | 515.25180 | 476.411 | 23.57 | 0.5003 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.13 | Put | | | 555.35180 | 537.511 | 23.57 | 0.4997 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Call | | | 781.53390 | 756.940 | 19.80 | 0.5676 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Put | | | 584.53390 | 579.440 | 19.80 | 0.4324 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Call | | | 425.80680 | 403.208 | 21.34 | 0.3547 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Put | | | 1,228.80680 | 1,225.708 | 21.34 | 0.6453 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,369.54440 | 1,343.336 | 17.72 | 0.8101 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Put | | | 172.54440 | 165.837 | 17.72 | 0.1899 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.14 | Put | | | 1,294.72050 | 1,287.150 | 21.92 | 0.5548 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,792.83860 | 1,767.346 | 20.82 | 0.7732 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.12 | Put | | | 335.33860 | 328.046 | 20.82 | 0.2268 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.13 | Call | | | 1,185.20250 | 1,158.279 | 21.37 | 0.6093 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.13 | Put | | | 727.70250 | 718.979 | 21.37 | 0.3907 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.14 | Call | | | 752.22050 | 726.450 | 21.92 | 0.4452 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.12 | Call | | | 2,070.51730 | 2,046.107 | 20.01 | 0.7838 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.12 | Put | | | 363.21730 | 355.407 | 20.01 | 0.2162 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.13 | Call | | | 1,463.79630 | 1,437.048 | 20.80 | 0.6405 | 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 | 0.13 | Put | | | 756.49630 | 746.348 | 20.80 | 0.3595 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.14 | Call | | | 1,016.40810 | 989.234 | 21.59 | 0.4979 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.14 | Put | | | 1,309.10810 | 1,298.534 | 21.59 | 0.5021 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.14 | Call | | | 1,306.36390 | 1,278.280 | 21.38 | 0.5437 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.14 | Put | | | 1,307.76390 | 1,297.080 | 21.38 | 0.4563 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.15 | Call | | | 969.46630 | 941.705 | 22.33 | 0.4323 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.15 | Put | | | 1,970.86630 | 1,960.505 | 22.33 | 0.5677 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.13 | Call | | | 1,767.73630 | 1,740.683 | 20.43 | 0.6700 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.13 | Put | | | 769.13630 | 759.483 | 20.43 | 0.3300 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| € / R | On | 21/01/2019 | Foreign Exchange Future | | | 15.86950 | | 15.93820 | | | 0.0000 | 0.00 | 0 | 4,830 |
| € / R | On | 28/02/2019 | Foreign Exchange Future | | | 15.99470 | | 16.06410 | | | 0.0000 | 0.00 | 0 | 29 |
| € / R | On | 18/03/2019 | Foreign Exchange Future | | | 16.05370 | | 16.12360 | | | 0.0000 | 6,598,070.70 | 411 | 135,811 |
| € / R | On | 29/03/2019 | Foreign Exchange Future | | | 16.04460 | | 16.11420 | | | 0.0000 | 0.00 | 0 | 53 |
| € / R | On | 15/04/2019 | Foreign Exchange Future | | | 16.14960 | | 16.21910 | | | 0.0000 | 0.00 | 0 | 4 |
| € / R | On | 26/04/2019 | Foreign Exchange Future | | | 16.18690 | | 16.25650 | | | 0.0000 | 0.00 | 0 | 1 |
| € / R | On | 14/06/2019 | Foreign Exchange Future | | | 16.35400 | | 16.42310 | | | 0.0000 | 408,850.00 | 25 | 24,275 |
| € / R | On | 14/08/2019 | Foreign Exchange Future | | | 16.56800 | | 16.63570 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Future | | | 16.68370 | | 16.75150 | | | 0.0000 | 83,418.50 | 5 | 9,579 |
| € / R | On | 13/12/2019 | Foreign Exchange Future | | | 16.99760 | | 17.06410 | | | 0.0000 | 0.00 | 0 | 277 |
| € / R | On | 16/03/2020 | Foreign Exchange Future | | | 17.30770 | | 17.37520 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 7,090,339.20 | 441 | 174,859 |
| € / R | On | 21/01/2019 | Foreign Exchange Option | 16.30 | Put | | | 404.00640 | 451.431 | 16.29 | 0.8800 | 0.00 | 0 | 0 |
| € / R | On | 21/01/2019 | Foreign Exchange Option | 16.30 | Call | | | 42.20640 | 20.931 | 16.29 | 0.1200 | 0.00 | 0 | 0 |
| € / R | On | 28/02/2019 | Foreign Exchange Option | 15.77 | Put | | | 218.56140 | 233.743 | 15.02 | 0.3841 | 0.00 | 0 | 0 |
| € / R | On | 28/02/2019 | Foreign Exchange Option | 15.77 | Call | | | 512.66140 | 458.443 | 15.02 | 0.6159 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 19.65 | Put | | | 3,534.82140 | 3,603.341 | 21.75 | 0.9858 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 19.65 | Call | | | 8.42140 | 7.041 | 21.75 | 0.0142 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Put | | | 360.56350 | 381.316 | 15.35 | 0.4664 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Call | | | 484.16350 | 435.016 | 15.35 | 0.5336 | 0.00 | 0 | 650 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 15.60 | Call | | | 717.58630 | 658.257 | 14.88 | 0.6896 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 15.60 | Put | | | 193.98630 | 204.557 | 14.88 | 0.3104 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Call | | | 418.19240 | 374.195 | 15.59 | 0.4799 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Put | | | 434.59240 | 460.495 | 15.59 | 0.5201 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Call | | | 413.94020 | 370.224 | 15.61 | 0.4762 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Put | | | 440.34020 | 466.524 | 15.61 | 0.5238 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Call | | | 422.48470 | 378.205 | 15.57 | 0.4837 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Put | | | 428.88470 | 454.505 | 15.57 | 0.5163 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 17.33 | Call | | | 115.97900 | 98.467 | 17.94 | 0.1613 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 17.33 | Put | | | 1,322.37900 | 1,374.767 | 17.94 | 0.8387 | 0.00 | 0 | 0 |
| € / R | On | 29/03/2019 | Foreign Exchange Option | 16.32 | Put | | | 586.03420 | 616.739 | 16.04 | 0.5791 | 0.00 | 0 | 0 |
| € / R | On | 29/03/2019 | Foreign Exchange Option | 16.32 | Call | | | 380.23420 | 341.339 | 16.04 | 0.4209 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|----------------|
| € / R | On | 15/04/2019 | Foreign Exchange Option | 16.28 | Put | | | 555.49010 | 581.764 | 15.92 | 0.5245 | 0.00 | 0 | 0 |
| € / R | On | 15/04/2019 | Foreign Exchange Option | 16.28 | Call | | | 494.59010 | 451.364 | 15.92 | 0.4755 | 0.00 | 0 | 0 |
| € / R | On | 26/04/2019 | Foreign Exchange Option | 16.42 | Put | | | 653.16740 | 681.703 | 16.22 | 0.5493 | 0.00 | 0 | 0 |
| € / R | On | 26/04/2019 | Foreign Exchange Option | 16.42 | Call | | | 489.66740 | 448.603 | 16.22 | 0.4507 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Put | | | 967.43950 | 999.640 | 16.87 | 0.5896 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Call | | | 527.29590 | 490.567 | 16.88 | 0.4084 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Put | | | 974.19590 | 1,006.567 | 16.88 | 0.5916 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Call | | | 524.06750 | 487.513 | 16.90 | 0.4064 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Put | | | 980.96750 | 1,013.513 | 16.90 | 0.5936 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Call | | | 530.53950 | 493.640 | 16.87 | 0.4104 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.03 | Put | | | 524.84490 | 540.517 | 15.75 | 0.3688 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.03 | Call | | | 1,130.54490 | 1,078.516 | 15.75 | 0.6312 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 19.65 | Put | | | 3,219.36250 | 3,272.639 | 20.32 | 0.8472 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 19.65 | Call | | | 205.06250 | 190.639 | 20.32 | 0.1528 | 0.00 | 0 | 62,400 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.24 | Call | | | 1,021.72560 | 972.461 | 16.01 | 0.5890 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.24 | Put | | | 626.02560 | 644.461 | 16.01 | 0.4110 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 17.01 | Call | | | 701.10610 | 662.848 | 16.98 | 0.4448 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 17.01 | Put | | | 1,075.40610 | 1,104.848 | 16.98 | 0.5552 | 0.00 | 0 | 16,200 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 18.60 | Call | | | 412.87430 | 389.437 | 18.94 | 0.2666 | 0.00 | 0 | 55,000 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.78 | Call | | | 582.25750 | 551.833 | 17.89 | 0.3591 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.78 | Put | | | 1,610.75750 | 1,648.133 | 17.89 | 0.6409 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.79 | Call | | | 579.77750 | 549.459 | 17.90 | 0.3578 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.79 | Put | | | 1,618.27750 | 1,655.759 | 17.90 | 0.6422 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.77 | Call | | | 584.75470 | 554.223 | 17.88 | 0.3604 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.77 | Put | | | 1,603.25470 | 1,640.523 | 17.88 | 0.6396 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 18.60 | Put | | | 2,261.37430 | 2,305.737 | 18.94 | 0.7334 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 16.15 | Call | | | 1,526.95660 | 1,473.737 | 15.74 | 0.6611 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 16.15 | Put | | | 612.85660 | 626.137 | 15.74 | 0.3389 | 0.00 | 0 | 17,150 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 20.62 | Put | | | 3,905.09500 | 3,957.247 | 21.01 | 0.8057 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.01 | Put | | | 1,730.35540 | 1,764.214 | 17.87 | 0.6001 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 13.73 | Call | | | 3,404.84730 | 3,336.675 | 15.18 | 0.9388 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 13.73 | Put | | | 70.74730 | 69.075 | 15.18 | 0.0612 | 0.00 | 0 | 17,150 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 20.62 | Call | | | 349.19500 | 334.847 | 21.01 | 0.1943 | 0.00 | 0 | 17,150 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.02 | Call | | | 781.73500 | 749.184 | 17.88 | 0.3987 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.02 | Put | | | 1,737.63500 | 1,771.584 | 17.88 | 0.6013 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.03 | Call | | | 779.02550 | 746.564 | 17.89 | 0.3976 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.03 | Put | | | 1,744.92550 | 1,778.964 | 17.89 | 0.6024 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.01 | Call | | | 784.45540 | 751.814 | 17.87 | 0.3999 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.45 | Call | | | 935.33430 | 901.448 | 18.17 | 0.4102 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.45 | Put | | | 2,010.13430 | 2,043.748 | 18.17 | 0.5898 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.46 | Call | | | 932.63260 | 898.813 | 18.18 | 0.4093 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.46 | Put | | | 2,017.43260 | 2,051.113 | 18.18 | 0.5907 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.47 | Call | | | 929.94030 | 896.195 | 18.19 | 0.4083 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.47 | Put | | | 2,024.74030 | 2,058.495 | 18.19 | 0.5917 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 185,700 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|----------------|
| Total € / R | | | | | | | | | | | | 7,090,339.20 | 441 | 360,559 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 10.03290 | | 10.06430 | | | 0.0000 | 0.00 | 0 | 7,365 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.15610 | | 10.18670 | | | 0.0000 | 0.00 | 0 | 15,741 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Future | | | 10.29110 | | 10.32170 | | | 0.0000 | 0.00 | 0 | 650 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 10.42150 | | 10.45070 | | | 0.0000 | 0.00 | 0 | 400 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Future | | | 10.56730 | | 10.59750 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 24,156 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Put | | | 409.54320 | 430.491 | 14.17 | 0.6912 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.36 | Call | | | 121.22450 | 110.950 | 14.20 | 0.3035 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.36 | Put | | | 416.92450 | 438.050 | 14.20 | 0.6965 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.37 | Call | | | 118.65650 | 108.558 | 14.22 | 0.2982 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.37 | Put | | | 424.35650 | 445.658 | 14.22 | 0.7018 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Call | | | 123.84320 | 113.391 | 14.17 | 0.3088 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Put | | | 942.91280 | 968.391 | 15.40 | 0.7753 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Call | | | 128.01320 | 122.964 | 15.42 | 0.2224 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Put | | | 951.31320 | 976.864 | 15.42 | 0.7776 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Call | | | 126.43410 | 121.456 | 15.44 | 0.2200 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Put | | | 959.73410 | 985.356 | 15.44 | 0.7800 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Call | | | 129.61280 | 124.491 | 15.40 | 0.2247 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Call | | | 310.22370 | 298.255 | 14.38 | 0.3778 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Put | | | 738.52370 | 757.155 | 14.38 | 0.6222 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.76 | Call | | | 307.32020 | 295.474 | 14.40 | 0.3750 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.76 | Put | | | 745.62020 | 764.374 | 14.40 | 0.6250 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.77 | Call | | | 304.43990 | 292.715 | 14.42 | 0.3722 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.77 | Put | | | 752.73990 | 771.615 | 14.42 | 0.6278 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.90 | Put | | | 837.34810 | 850.639 | 14.30 | 0.6027 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.91 | Call | | | 385.08430 | 369.376 | 14.32 | 0.3949 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.91 | Put | | | 844.38430 | 857.876 | 14.32 | 0.6051 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.89 | Call | | | 391.03510 | 375.031 | 14.28 | 0.3997 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.89 | Put | | | 830.33510 | 843.531 | 14.28 | 0.6003 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.00 | Put | | | 909.20910 | 923.993 | 14.48 | 0.6261 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.00 | Call | | | 359.90910 | 345.493 | 14.48 | 0.3739 | 0.00 | 0 | 1,000 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.90 | Call | | | 388.04810 | 372.139 | 14.30 | 0.3973 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.06 | Call | | | 487.66380 | 469.667 | 14.77 | 0.4186 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.06 | Put | | | 950.16380 | 962.367 | 14.77 | 0.5814 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.07 | Call | | | 484.58600 | 466.678 | 14.78 | 0.4165 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.07 | Put | | | 957.08600 | 969.378 | 14.78 | 0.5835 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.05 | Call | | | 490.76170 | 472.676 | 14.75 | 0.4207 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.05 | Put | | | 943.26170 | 955.376 | 14.75 | 0.5793 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 1,000 |
| Total AU\$ / R | | | | | | | | | | | | 0.00 | 0 | 25,156 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Future | | | 10.51240 | | 10.55470 | | | 0.0000 | 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 |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| CAD/ R | On | 14/06/2019 | Foreign Exchange Future | | | 10.64890 | | 10.68950 | | | 0.0000 | 2,662,225.00 | 250 | 650 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Future | | | 10.79520 | | 10.83560 | | | 0.0000 | 0.00 | 0 | 250 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Future | | | 10.81160 | | 10.85240 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Future | | | 10.94970 | | 10.98910 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 2,662,225.00 | 250 | 1,400 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.73 | Call | | | 184.87610 | 167.225 | 14.87 | 0.3818 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.73 | Put | | | 360.17610 | 384.825 | 14.87 | 0.6182 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.74 | Call | | | 181.54650 | 164.126 | 14.90 | 0.3764 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.74 | Put | | | 366.84650 | 391.726 | 14.90 | 0.6236 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.72 | Call | | | 188.26160 | 170.376 | 14.84 | 0.3873 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.72 | Put | | | 353.56160 | 377.976 | 14.84 | 0.6127 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.80 | Call | | | 359.41690 | 341.017 | 14.98 | 0.4610 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.80 | Put | | | 469.91690 | 492.117 | 14.98 | 0.5390 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.81 | Call | | | 355.58500 | 337.344 | 15.00 | 0.4573 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.81 | Put | | | 476.08500 | 498.444 | 15.00 | 0.5427 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.79 | Call | | | 363.28900 | 344.724 | 14.96 | 0.4647 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.79 | Put | | | 463.78900 | 485.824 | 14.96 | 0.5353 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.38 | Call | | | 338.79610 | 324.934 | 15.75 | 0.3653 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.38 | Put | | | 883.19610 | 909.734 | 15.75 | 0.6347 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.39 | Call | | | 336.06150 | 322.370 | 15.77 | 0.3630 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.39 | Put | | | 890.46150 | 917.170 | 15.77 | 0.6370 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.40 | Call | | | 333.34910 | 319.828 | 15.79 | 0.3606 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.40 | Put | | | 897.74910 | 924.628 | 15.79 | 0.6394 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.54 | Call | | | 383.42130 | 368.900 | 15.78 | 0.3605 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.54 | Put | | | 1,071.02130 | 1,097.300 | 15.78 | 0.6395 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.55 | Call | | | 380.90250 | 366.469 | 15.80 | 0.3585 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.55 | Put | | | 1,078.50250 | 1,104.869 | 15.80 | 0.6415 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.53 | Call | | | 385.96220 | 371.344 | 15.76 | 0.3624 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.53 | Put | | | 1,063.56220 | 1,089.744 | 15.76 | 0.6376 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.69 | Call | | | 486.30250 | 469.790 | 16.10 | 0.3864 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.69 | Put | | | 1,187.20250 | 1,210.090 | 16.10 | 0.6136 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.70 | Call | | | 483.62800 | 467.197 | 16.11 | 0.3847 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.70 | Put | | | 1,194.52800 | 1,217.497 | 16.11 | 0.6153 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.68 | Call | | | 488.99790 | 472.399 | 16.08 | 0.3881 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.68 | Put | | | 1,179.89790 | 1,202.699 | 16.08 | 0.6119 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 2,662,225.00 | 250 | 1,400 |
| CF CANDCO | On | 18/03/2019 | Foreign Exchange Future | | | 43.43000 | | 42.34000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CF CANDO CAHF Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CF CANDO CAHF | | | | | | | | | | | | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Future | | | 14.27380 | | 14.28320 | | | 0.0000 | 0.00 | 0 | 1,143 |

| 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 Future | | | 14.55470 | | 14.56210 | | | 0.0000 | 0.00 | 0 | 150 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Future | | | 14.86380 | | 14.86840 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Future | | | 15.15880 | | 15.16160 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Future | | | 15.44470 | | 15.44850 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 1,293 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.47 | Call | | | 307.93940 | 300.067 | 16.39 | 0.4339 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.47 | Put | | | 494.73940 | 496.267 | 16.39 | 0.5661 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Call | | | 304.39720 | 296.565 | 16.41 | 0.4301 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Put | | | 501.19720 | 502.766 | 16.41 | 0.5699 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.46 | Call | | | 311.51660 | 303.608 | 16.37 | 0.4378 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.46 | Put | | | 488.31660 | 489.808 | 16.37 | 0.5622 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Call | | | 566.02450 | 559.230 | 17.12 | 0.4786 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Put | | | 733.92450 | 734.530 | 17.12 | 0.5214 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Call | | | 562.22170 | 555.459 | 17.14 | 0.4762 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Put | | | 740.12170 | 740.759 | 17.14 | 0.5238 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 569.85500 | 563.028 | 17.11 | 0.4810 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 727.75500 | 728.328 | 17.11 | 0.5190 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.69 | Call | | | 577.40150 | 573.169 | 18.62 | 0.3903 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.69 | Put | | | 1,399.00150 | 1,399.369 | 18.62 | 0.6097 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.70 | Call | | | 574.75300 | 570.535 | 18.63 | 0.3889 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.70 | Put | | | 1,406.35300 | 1,406.735 | 18.63 | 0.6111 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.68 | Call | | | 580.06370 | 575.817 | 18.60 | 0.3918 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.68 | Put | | | 1,391.66370 | 1,392.017 | 18.60 | 0.6082 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.95 | Call | | | 771.16830 | 766.877 | 18.90 | 0.4240 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.95 | Put | | | 1,559.56830 | 1,558.077 | 18.90 | 0.5760 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.96 | Call | | | 768.34350 | 764.066 | 18.91 | 0.4228 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.96 | Put | | | 1,566.74350 | 1,565.266 | 18.91 | 0.5772 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.97 | Call | | | 765.53620 | 761.261 | 18.92 | 0.4215 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.97 | Put | | | 1,573.93620 | 1,572.461 | 18.92 | 0.5785 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.63 | Call | | | 839.25220 | 834.553 | 19.48 | 0.4030 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.63 | Put | | | 2,020.75220 | 2,019.853 | 19.48 | 0.5970 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.64 | Call | | | 836.74990 | 832.054 | 19.49 | 0.4020 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.64 | Put | | | 2,028.24990 | 2,027.354 | 19.49 | 0.5980 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.62 | Call | | | 841.77030 | 837.061 | 19.47 | 0.4040 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.62 | Put | | | 2,013.27030 | 2,012.361 | 19.47 | 0.5960 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 1,293 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.05740 | | 2.06590 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.07940 | | 2.08790 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.08 | Call | | | 461.64040 | 421.178 | 15.36 | 0.4446 | 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 | 18/03/2019 | Foreign Exchange Option | 2.08 | Put | | | 602.64040 | 647.178 | 15.36 | 0.5554 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.09 | Call | | | 423.74910 | 385.615 | 15.51 | 0.4161 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.09 | Put | | | 664.74910 | 711.615 | 15.51 | 0.5839 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.10 | Call | | | 388.63930 | 352.748 | 15.65 | 0.3887 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.10 | Put | | | 729.63930 | 778.748 | 15.65 | 0.6113 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Call | | | 1,434.91110 | 1,373.183 | 14.93 | 0.7116 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Put | | | 355.91110 | 379.183 | 14.93 | 0.2884 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Call | | | 1,365.69360 | 1,305.686 | 14.92 | 0.6936 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Put | | | 386.69360 | 411.686 | 14.92 | 0.3064 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Call | | | 1,505.92180 | 1,442.533 | 14.94 | 0.7292 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Put | | | 326.92180 | 348.533 | 14.94 | 0.2708 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.16710 | | 2.17640 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.20860 | | 2.21780 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Future | | | 2.25360 | | 2.26240 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Future | | | 2.29260 | | 2.30140 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Future | | | 2.42570 | | 2.43600 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.26 | Put | | | 1,106.32870 | 1,167.379 | 16.09 | 0.7239 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.24 | Call | | | 321.21910 | 286.308 | 15.87 | 0.3195 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.24 | Put | | | 957.21910 | 1,015.308 | 15.87 | 0.6805 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.25 | Call | | | 294.75570 | 262.125 | 16.00 | 0.2976 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.25 | Put | | | 1,030.75570 | 1,091.125 | 16.00 | 0.7024 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.26 | Call | | | 270.32870 | 238.378 | 16.09 | 0.2761 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Put | | | 499.06900 | 524.018 | 14.74 | 0.3519 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Call | | | 1,218.69490 | 1,153.093 | 14.80 | 0.6293 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Put | | | 540.69490 | 567.093 | 14.80 | 0.3707 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Call | | | 1,162.30680 | 1,098.168 | 14.86 | 0.6105 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Put | | | 584.30680 | 612.168 | 14.86 | 0.3895 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Call | | | 1,277.06900 | 1,210.018 | 14.74 | 0.6481 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.40 | Call | | | 700.17260 | 660.828 | 16.58 | 0.3463 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.40 | Put | | | 2,076.17260 | 2,124.828 | 16.58 | 0.6537 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.38 | Call | | | 752.48340 | 710.871 | 16.42 | 0.3675 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.38 | Put | | | 1,928.48340 | 1,974.871 | 16.42 | 0.6325 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.39 | Call | | | 725.83630 | 685.368 | 16.50 | 0.3568 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.39 | Put | | | 2,001.83630 | 2,049.368 | 16.50 | 0.6432 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.54 | Call | | | 689.55800 | 654.053 | 17.36 | 0.2963 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.54 | Put | | | 3,075.55800 | 3,128.053 | 17.36 | 0.7037 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.55 | Call | | | 670.60870 | 636.044 | 17.44 | 0.2892 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.55 | Put | | | 3,156.60870 | 3,210.044 | 17.44 | 0.7108 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.53 | Call | | | 709.11990 | 672.665 | 17.28 | 0.3035 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.53 | Put | | | 2,995.11990 | 3,046.665 | 17.28 | 0.6965 | 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 | 2.60 | Call | | | 1,223.39780 | 1,169.303 | 17.70 | 0.3949 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.60 | Put | | | 2,863.39780 | 2,912.303 | 17.70 | 0.6051 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.61 | Call | | | 1,196.77310 | 1,143.549 | 17.77 | 0.3878 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.61 | Put | | | 2,936.77310 | 2,986.549 | 17.77 | 0.6122 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.62 | Call | | | 1,170.79950 | 1,118.426 | 17.83 | 0.3809 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.62 | Put | | | 3,010.79950 | 3,061.427 | 17.83 | 0.6191 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Future | | | 1.77960 | | 1.78760 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.80280 | | 1.81080 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.79 | Call | | | 505.56570 | 460.664 | 17.28 | 0.4819 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.79 | Put | | | 529.56570 | 564.664 | 17.28 | 0.5181 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.80 | Call | | | 462.59310 | 420.537 | 17.40 | 0.4516 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.80 | Put | | | 586.59310 | 624.537 | 17.40 | 0.5484 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.78 | Call | | | 551.61010 | 503.850 | 17.15 | 0.5130 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.78 | Put | | | 475.61010 | 507.850 | 17.15 | 0.4870 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Call | | | 1,071.32840 | 1,016.722 | 17.17 | 0.6075 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Put | | | 563.32840 | 588.722 | 17.17 | 0.3925 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Call | | | 1,018.64040 | 965.848 | 17.27 | 0.5874 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Put | | | 610.64040 | 637.848 | 17.27 | 0.4126 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Call | | | 1,126.14880 | 1,069.754 | 17.06 | 0.6277 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Put | | | 518.14880 | 541.754 | 17.06 | 0.3723 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 18/03/2019 | Foreign Exchange Future | | | 0.13570 | | 0.13640 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.13520 | | 0.13610 | | | 0.0000 | 0.00 | 0 | 2,166 |
| KES / R | On | 16/09/2019 | Foreign Exchange Future | | | 0.13490 | | 0.13590 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 13/12/2019 | Foreign Exchange Future | | | 0.13430 | | 0.13510 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 16/03/2020 | Foreign Exchange Future | | | 0.13380 | | 0.13390 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 2,166 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 2,166 |
| NOK/R | On | 18/03/2019 | Foreign Exchange Future | | | 1.64310 | | 1.64940 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.66710 | | 1.67330 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NOK/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NOK/R | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 9.51690 | | 9.53900 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 9.63510 | | 9.65630 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Future | | | 9.76540 | | 9.78500 | | | 0.0000 | 0.00 | 0 | 213 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 9.89000 | | 9.90740 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Future | | | 10.39760 | | 10.42320 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 213 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.53 | Put | | | 211.03170 | 221.088 | 13.59 | 0.4985 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.54 | Call | | | 215.22690 | 203.698 | 13.62 | 0.4942 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.54 | Put | | | 216.22690 | 226.798 | 13.62 | 0.5058 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.52 | Call | | | 224.90870 | 212.350 | 13.56 | 0.5089 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.52 | Put | | | 205.90870 | 215.450 | 13.56 | 0.4911 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.53 | Call | | | 220.03170 | 207.988 | 13.59 | 0.5015 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Call | | | 246.21480 | 239.226 | 14.52 | 0.3954 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Put | | | 509.91480 | 524.126 | 14.52 | 0.6046 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Call | | | 243.04380 | 236.162 | 14.54 | 0.3914 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Put | | | 516.74380 | 531.062 | 14.54 | 0.6086 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Call | | | 249.42420 | 242.328 | 14.50 | 0.3993 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Put | | | 503.12420 | 517.228 | 14.50 | 0.6007 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.85 | Call | | | 427.52990 | 418.325 | 14.34 | 0.4941 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.85 | Put | | | 492.52990 | 502.925 | 14.34 | 0.5059 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.86 | Call | | | 423.53910 | 414.416 | 14.36 | 0.4908 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.86 | Put | | | 498.53910 | 509.016 | 14.36 | 0.5092 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.84 | Call | | | 431.55510 | 422.267 | 14.32 | 0.4975 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.84 | Put | | | 486.55510 | 496.867 | 14.32 | 0.5025 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.35 | Call | | | 387.65390 | 380.686 | 15.11 | 0.4040 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.35 | Put | | | 830.25390 | 840.686 | 15.11 | 0.5960 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.36 | Call | | | 384.66290 | 377.768 | 15.12 | 0.4016 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.36 | Put | | | 837.26290 | 847.768 | 15.12 | 0.5984 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.34 | Call | | | 390.66440 | 383.623 | 15.09 | 0.4065 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.34 | Put | | | 823.26440 | 833.623 | 15.09 | 0.5935 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.52 | Call | | | 661.83850 | 647.314 | 15.68 | 0.5063 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.52 | Put | | | 758.63850 | 769.714 | 15.68 | 0.4937 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.53 | Call | | | 658.03080 | 643.587 | 15.70 | 0.5041 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.53 | Put | | | 764.83080 | 775.987 | 15.70 | 0.4959 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.51 | Call | | | 665.67300 | 651.059 | 15.67 | 0.5085 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.51 | Put | | | 752.47300 | 763.459 | 15.67 | 0.4915 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 213 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Future | | | 1.31760 | | 1.32800 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.32150 | | 1.33440 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.34 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.34 | Put | | | 120.00000 | 224.000 | | 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 | | | 220.00000 | 324.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.33 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.33 | Put | | | 20.00000 | 124.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Call | | | 144.00000 | 15.000 | | 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 | | | 44.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 85.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Call | | | 244.00000 | 115.000 | | 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 | 18/03/2019 | Foreign Exchange Future | | | 1.28880 | | 1.28260 | | | 0.0000 | 0.00 | 0 | 400 |
| QUANTO £ | On | 14/06/2019 | Foreign Exchange Future | | | 1.29440 | | 1.28810 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 16/09/2019 | Foreign Exchange Future | | | 1.30010 | | 1.29370 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 13/12/2019 | Foreign Exchange Future | | | 1.30510 | | 1.29870 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 16/03/2020 | Foreign Exchange Future | | | 1.31030 | | 1.30380 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ Future | | | | | | | | | | | | 0.00 | 0 | 400 |
| Total QUANTO £ / \$ | | | | | | | | | | | | 0.00 | 0 | 400 |
| QUANTO € | On | 18/03/2019 | Foreign Exchange Future | | | 1.15260 | | 1.15280 | | | 0.0000 | 0.00 | 0 | 5 |
| QUANTO € | On | 14/06/2019 | Foreign Exchange Future | | | 1.16140 | | 1.16150 | | | 0.0000 | 0.00 | 0 | 582 |
| QUANTO € | On | 16/09/2019 | Foreign Exchange Future | | | 1.17090 | | 1.17100 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 13/12/2019 | Foreign Exchange Future | | | 1.17960 | | 1.17970 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 16/03/2020 | Foreign Exchange Future | | | 1.18630 | | 1.18630 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 0.00 | 0 | 587 |
| Total QUANTO € / \$ | | | | | | | | | | | | 0.00 | 0 | 587 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Future | | | 10.30440 | | 10.35010 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.44110 | | 10.48630 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.34 | Call | | | 255.73090 | 230.385 | 14.49 | 0.4891 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.34 | Put | | | 245.63090 | 265.985 | 14.49 | 0.5109 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Call | | | 251.04090 | 226.261 | 14.51 | 0.4828 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Put | | | 250.94090 | 271.861 | 14.51 | 0.5172 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Call | | | 260.48450 | 234.570 | 14.46 | 0.4955 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Put | | | 240.38450 | 260.170 | 14.46 | 0.5045 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Call | | | 667.34460 | 632.825 | 14.17 | 0.6982 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Put | | | 181.04460 | 191.725 | 14.17 | 0.3018 | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Call | | | 660.85300 | 626.511 | 14.18 | 0.6942 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Put | | | 184.55300 | 195.410 | 14.18 | 0.3058 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Call | | | 674.12770 | 639.184 | 14.15 | 0.7022 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Put | | | 177.82770 | 188.084 | 14.15 | 0.2978 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.45520 | | 2.46230 | | | 0.0000 | 12,276,000.00 | 5,000 | 25,000 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.36860 | | 2.38240 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 12,276,000.00 | 5,000 | 25,000 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.73 | Call | | | 15.97170 | 14.682 | 22.14 | 0.1341 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.73 | Put | | | 283.67170 | 289.482 | 22.14 | 0.8659 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.74 | Call | | | 14.93770 | 13.708 | 22.21 | 0.1264 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.74 | Put | | | 292.63770 | 298.508 | 22.21 | 0.8736 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.72 | Call | | | 17.07320 | 15.721 | 22.08 | 0.1421 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.72 | Put | | | 274.77320 | 280.521 | 22.08 | 0.8579 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Call | | | 0.46820 | 0.777 | 24.34 | 0.0067 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Put | | | 1,148.06820 | 1,162.177 | 24.34 | 0.9933 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Call | | | 0.44020 | 0.735 | 24.34 | 0.0064 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Put | | | 1,158.04020 | 1,172.135 | 24.34 | 0.9936 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Call | | | 0.49800 | 0.821 | 24.34 | 0.0071 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Put | | | 1,138.09800 | 1,152.221 | 24.34 | 0.9929 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 12,276,000.00 | 5,000 | 25,000 |
| Total Futures | | | | | | | | | | | | 528 682 808.30 | 41,877 | 1,442,992 |
| Total Options | | | | | | | | | | | | 0.00 | 0 | 5,514,650 |
| Grand Total: | | | | | | | | | | | | 528,682,808.30 | 41,877 | 6,957,642 |