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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/04/2019

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 17/04/2019 Foreign Exchange Future | | | 14.07800 | | 14.01280 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 23/04/2019 Foreign Exchange Future | | | 14.08790 | | 14.02260 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 26/04/2019 Foreign Exchange Future | | | 14.09290 | | 14.02740 | | | 0.0000 | 0.00 | 0 | 349 |
| \$ / R On 29/04/2019 Foreign Exchange Future | | | 14.09790 | | 14.03230 | | | 0.0000 | 0.00 | 0 | 15 |
| \$ / R On 30/04/2019 Foreign Exchange Future | | | 14.09950 | | 14.03400 | | | 0.0000 | 28,142,602.00 | 1,996 | 4,000 |
| \$ / R On 07/05/2019 Foreign Exchange Future | | | 14.11100 | | 14.04520 | | | 0.0000 | 4,275,633.00 | 303 | 32,500 |
| \$ / R On 09/05/2019 Foreign Exchange Future | | | 14.11420 | | 14.04850 | | | 0.0000 | 0.00 | 0 | 25,000 |
| \$ / R On 13/05/2019 Foreign Exchange Future | | | 14.12080 | | 14.05510 | | | 0.0000 | 0.00 | 0 | 93 |
| \$ / R On 15/05/2019 Foreign Exchange Future | | | 14.12400 | | 14.05840 | | | 0.0000 | 0.00 | 0 | 2 |
| \$ / R On 20/05/2019 Foreign Exchange Future | | | 14.13230 | | 14.06670 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 29/05/2019 Foreign Exchange Future | | | 14.14730 | | 14.08180 | | | 0.0000 | 0.00 | 0 | 387 |
| \$ / R On 31/05/2019 Foreign Exchange Future | | | 14.15060 | | 14.08510 | | | 0.0000 | 0.00 | 0 | 91 |
| \$ / R On 03/06/2019 Foreign Exchange Future | | | 14.15560 | | 14.09010 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 04/06/2019 Foreign Exchange Future | | | 14.15730 | | 14.09180 | | | 0.0000 | 0.00 | 0 | 74 |
| \$ / R On 10/06/2019 Foreign Exchange Future | | | 14.16730 | | 14.10180 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 14/06/2019 Foreign Exchange Future | | | 14.17400 | | 14.10850 | | | 0.0000 | 632,897,448.00 | 44,652 | 870,577 |
| \$ / R On 20/06/2019 Foreign Exchange Future | | | 14.18400 | | 14.11840 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 28/06/2019 Foreign Exchange Future | | | 14.19740 | | 14.13160 | | | 0.0000 | 0.00 | 0 | 2,381 |
| \$ / R On 01/07/2019 Foreign Exchange Future | | | 14.20240 | | 14.13650 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R On 03/07/2019 Foreign Exchange Future | | | 14.20580 | | 14.13980 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 31/07/2019 Foreign Exchange Future | | | 14.25330 | | 14.18670 | | | 0.0000 | 0.00 | 0 | 982 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 01/08/2019 | Foreign Exchange Future | | | 14.25500 | | 14.18840 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Future | | | 14.27560 | | 14.20870 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Future | | | 14.30480 | | 14.23760 | | | 0.0000 | 0.00 | 0 | 2,216 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Future | | | 14.31000 | | 14.24270 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 04/09/2019 | Foreign Exchange Future | | | 14.31340 | | 14.24610 | | | 0.0000 | 0.00 | 0 | 74 |
| \$ / R | On | 05/09/2019 | Foreign Exchange Future | | | 14.31510 | | 14.24780 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2019 | Foreign Exchange Future | | | 14.32890 | | 14.26130 | | | 0.0000 | 0.00 | 0 | 3,757 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Future | | | 14.33400 | | 14.26650 | | | 0.0000 | 7,167,000.00 | 500 | 27,488 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Future | | | 14.35770 | | 14.29050 | | | 0.0000 | 0.00 | 0 | 98 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Future | | | 14.36110 | | 14.29400 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Future | | | 14.41120 | | 14.34380 | | | 0.0000 | 0.00 | 0 | 153 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Future | | | 14.46220 | | 14.39380 | | | 0.0000 | 0.00 | 0 | 97 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Future | | | 14.46740 | | 14.39910 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 04/12/2019 | Foreign Exchange Future | | | 14.47090 | | 14.40250 | | | 0.0000 | 0.00 | 0 | 321 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 14.48670 | | 14.41820 | | | 0.0000 | 0.00 | 0 | 22,753 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Future | | | 14.51750 | | 14.44910 | | | 0.0000 | 0.00 | 0 | 45 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Future | | | 14.52090 | | 14.45250 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Future | | | 14.57190 | | 14.50290 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 28/02/2020 | Foreign Exchange Future | | | 14.62250 | | 14.55190 | | | 0.0000 | 0.00 | 0 | 3,500 |
| \$ / R | On | 02/03/2020 | Foreign Exchange Future | | | 14.62780 | | 14.55710 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Future | | | 14.65250 | | 14.58150 | | | 0.0000 | 0.00 | 0 | 10,345 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Future | | | 14.68140 | | 14.61120 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Future | | | 14.72880 | | 14.65970 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Future | | | 14.79130 | | 14.72230 | | | 0.0000 | 0.00 | 0 | 1,055 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Future | | | 14.80970 | | 14.74070 | | | 0.0000 | 0.00 | 0 | 700 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Future | | | 14.89510 | | 14.82630 | | | 0.0000 | 0.00 | 0 | 84,000 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Future | | | 14.98790 | | 14.91830 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 672,482,683.00 | 47,451 | 1,093,603 |
| \$ / R | On | 17/04/2019 | Foreign Exchange Option | 14.44 | Put | | | 430.25280 | 362.576 | 21.09 | 0.9891 | 0.00 | 0 | 0 |
| \$ / R | On | 17/04/2019 | Foreign Exchange Option | 14.44 | Call | | | 3.05280 | 0.576 | 21.09 | 0.0109 | 0.00 | 0 | 60,000 |
| \$ / R | On | 17/04/2019 | Foreign Exchange Option | 14.38 | Put | | | 371.61320 | 303.079 | 19.74 | 0.9798 | 0.00 | 0 | 0 |
| \$ / R | On | 17/04/2019 | Foreign Exchange Option | 14.38 | Call | | | 4.41320 | 1.079 | 19.74 | 0.0202 | 0.00 | 0 | 0 |
| \$ / R | On | 17/04/2019 | Foreign Exchange Option | 14.40 | Put | | | 391.09420 | 322.871 | 20.19 | 0.9836 | 0.00 | 0 | 0 |
| \$ / R | On | 17/04/2019 | Foreign Exchange Option | 14.40 | Call | | | 3.89420 | 0.871 | 20.19 | 0.0164 | 0.00 | 0 | 20,000 |
| \$ / R | On | 17/04/2019 | Foreign Exchange Option | 14.45 | Put | | | 440.07660 | 372.521 | 21.31 | 0.9902 | 0.00 | 0 | 0 |
| \$ / R | On | 17/04/2019 | Foreign Exchange Option | 14.45 | Call | | | 2.87660 | 0.521 | 21.31 | 0.0098 | 0.00 | 0 | 40,000 |
| \$ / R | On | 23/04/2019 | Foreign Exchange Option | 14.55 | Put | | | 536.30090 | 469.523 | 14.88 | 0.9401 | 0.00 | 0 | 0 |
| \$ / R | On | 23/04/2019 | Foreign Exchange Option | 14.55 | Call | | | 8.90090 | 7.423 | 14.88 | 0.0599 | 0.00 | 0 | 25,000 |
| \$ / R | On | 23/04/2019 | Foreign Exchange Option | 14.50 | Put | | | 488.71960 | 421.793 | 14.49 | 0.9232 | 0.00 | 0 | 0 |
| \$ / R | On | 23/04/2019 | Foreign Exchange Option | 14.50 | Call | | | 11.31960 | 9.693 | 14.49 | 0.0768 | 0.00 | 0 | 50,000 |
| \$ / R | On | 23/04/2019 | Foreign Exchange Option | 14.20 | Put | | | 224.94810 | 161.343 | 12.15 | 0.6782 | 0.00 | 0 | 0 |
| \$ / R | On | 23/04/2019 | Foreign Exchange Option | 14.20 | Call | | | 47.54810 | 49.243 | 12.15 | 0.3218 | 0.00 | 0 | 25,000 |
| \$ / R | On | 26/04/2019 | Foreign Exchange Option | 15.04 | Put | | | 1,015.14250 | 949.256 | 17.92 | 0.9853 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2019 | Foreign Exchange Option | 15.04 | Call | | | 2.54250 | 2.156 | 17.92 | 0.0147 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2019 | Foreign Exchange Option | 14.11 | Put | | | 184.17710 | 132.642 | 11.91 | 0.5107 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 29/04/2019 | Foreign Exchange Option | 14.11 | Call | | 106.47710 | 120.542 | 11.91 | 0.4893 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 12.92 | Put | | 0.66510 | 0.298 | 15.82 | 0.0023 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 12.92 | Call | | 1,114.66510 | 1,179.798 | 15.82 | 0.9977 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.00 | Call | | 1,035.02890 | 1,099.966 | 15.48 | 0.9965 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.00 | Put | | 1.02890 | 0.466 | 15.48 | 0.0035 | 0.00 | 0 | 3,000 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.25 | Call | | 73.65930 | 76.496 | 12.55 | 0.3373 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.25 | Put | | 289.65930 | 226.996 | 12.55 | 0.6627 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.61 | Put | | 1,576.77680 | 1,511.140 | 19.40 | 0.9961 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.61 | Call | | 0.77680 | 0.640 | 19.40 | 0.0039 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.96 | Put | | 1,926.23020 | 1,860.702 | 20.81 | 0.9987 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.96 | Call | | 0.23020 | 0.202 | 20.81 | 0.0013 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.45 | Put | | 451.92210 | 384.829 | 13.28 | 0.8242 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.45 | Call | | 35.92210 | 34.329 | 13.28 | 0.1758 | 0.00 | 0 | 734 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.84 | Put | | 814.45200 | 747.018 | 14.80 | 0.9601 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.84 | Call | | 8.45200 | 6.518 | 14.80 | 0.0399 | 0.00 | 0 | 500 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.49 | Put | | 14.36530 | 7.229 | 13.53 | 0.0464 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.49 | Call | | 558.36530 | 616.729 | 13.53 | 0.9536 | 0.00 | 0 | 2,500 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.95 | Call | | 196.49330 | 223.301 | 12.38 | 0.6743 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.95 | Put | | 112.49330 | 73.801 | 12.38 | 0.3257 | 0.00 | 0 | 734 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.20 | Call | | 87.36350 | 92.309 | 12.37 | 0.3893 | 0.00 | 0 | 734 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.20 | Put | | 253.36350 | 192.809 | 12.37 | 0.6107 | 0.00 | 0 | 250 |
| \$ / R | On | 07/05/2019 | Foreign Exchange Option | 13.95 | Put | | 148.37890 | 111.148 | 13.43 | 0.3548 | 0.00 | 0 | 0 |
| \$ / R | On | 07/05/2019 | Foreign Exchange Option | 13.95 | Call | | 243.57890 | 272.148 | 13.43 | 0.6452 | 0.00 | 0 | 20,000 |
| \$ / R | On | 07/05/2019 | Foreign Exchange Option | 14.45 | Put | | 479.53340 | 417.788 | 15.02 | 0.7392 | 0.00 | 0 | 0 |
| \$ / R | On | 07/05/2019 | Foreign Exchange Option | 14.45 | Call | | 74.73340 | 78.788 | 15.02 | 0.2608 | 0.00 | 0 | 0 |
| \$ / R | On | 07/05/2019 | Foreign Exchange Option | 13.75 | Call | | 368.33830 | 412.315 | 13.20 | 0.7979 | 0.00 | 0 | 0 |
| \$ / R | On | 07/05/2019 | Foreign Exchange Option | 13.75 | Put | | 73.13830 | 51.315 | 13.20 | 0.2021 | 0.00 | 0 | 22,000 |
| \$ / R | On | 07/05/2019 | Foreign Exchange Option | 14.03 | Put | | 187.91420 | 144.446 | 13.52 | 0.4232 | 0.00 | 0 | 0 |
| \$ / R | On | 07/05/2019 | Foreign Exchange Option | 14.03 | Call | | 203.11420 | 225.446 | 13.52 | 0.5768 | 0.00 | 0 | 65,000 |
| \$ / R | On | 09/05/2019 | Foreign Exchange Option | 14.20 | Put | | 302.46920 | 249.550 | 14.37 | 0.5596 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2019 | Foreign Exchange Option | 14.20 | Call | | 150.96920 | 163.750 | 14.37 | 0.4404 | 0.00 | 0 | 50,000 |
| \$ / R | On | 09/05/2019 | Foreign Exchange Option | 13.86 | Put | | 119.10040 | 87.964 | 13.45 | 0.2894 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2019 | Foreign Exchange Option | 13.86 | Call | | 307.60040 | 342.164 | 13.45 | 0.7106 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2019 | Foreign Exchange Option | 13.72 | Put | | 71.00040 | 49.750 | 13.15 | 0.1908 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2019 | Foreign Exchange Option | 13.72 | Call | | 399.50040 | 443.950 | 13.15 | 0.8092 | 0.00 | 0 | 50,000 |
| \$ / R | On | 13/05/2019 | Foreign Exchange Option | 14.04 | Put | | 220.96940 | 177.599 | 14.11 | 0.4330 | 0.00 | 0 | 0 |
| \$ / R | On | 13/05/2019 | Foreign Exchange Option | 14.04 | Call | | 236.06940 | 258.399 | 14.11 | 0.5670 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2019 | Foreign Exchange Option | 14.65 | Put | | 670.98300 | 610.109 | 16.65 | 0.7751 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2019 | Foreign Exchange Option | 14.65 | Call | | 79.38300 | 84.109 | 16.65 | 0.2249 | 0.00 | 0 | 0 |
| \$ / R | On | 20/05/2019 | Foreign Exchange Option | 14.25 | Put | | 372.37150 | 323.586 | 15.08 | 0.5625 | 0.00 | 0 | 0 |
| \$ / R | On | 20/05/2019 | Foreign Exchange Option | 14.25 | Call | | 189.07150 | 205.886 | 15.08 | 0.4375 | 0.00 | 0 | 61,000 |
| \$ / R | On | 20/05/2019 | Foreign Exchange Option | 15.25 | Put | | 1,214.23330 | 1,150.638 | 18.35 | 0.9085 | 0.00 | 0 | 0 |
| \$ / R | On | 20/05/2019 | Foreign Exchange Option | 15.25 | Call | | 30.93330 | 32.938 | 18.35 | 0.0915 | 0.00 | 0 | 40,000 |
| \$ / R | On | 20/05/2019 | Foreign Exchange Option | 15.50 | Put | | 1,452.59060 | 1,388.310 | 19.07 | 0.9404 | 0.00 | 0 | 0 |
| \$ / R | On | 20/05/2019 | Foreign Exchange Option | 15.50 | Call | | 19.29060 | 20.610 | 19.07 | 0.0596 | 0.00 | 0 | 21,000 |
| \$ / R | On | 29/05/2019 | Foreign Exchange Option | 14.23 | Put | | 378.17430 | 332.608 | 14.90 | 0.5352 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 29/05/2019 | Foreign Exchange Option | 14.23 | Call | | 229.97430 | 249.908 | 14.90 | 0.4648 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.25 | Call | | 231.11650 | 250.907 | 14.98 | 0.4575 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.25 | Put | | 396.01650 | 350.307 | 14.98 | 0.5425 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.79 | Put | | 1,724.19200 | 1,660.636 | 19.06 | 0.9457 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.79 | Call | | 19.29200 | 21.236 | 19.06 | 0.0543 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.20 | Call | | 248.96290 | 270.300 | 14.83 | 0.4837 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.20 | Put | | 363.86290 | 319.700 | 14.83 | 0.5163 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.00 | Call | | 1,101.69270 | 1,163.798 | 14.39 | 0.9558 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.00 | Put | | 16.59270 | 13.198 | 14.39 | 0.0442 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.01 | Put | | 996.97630 | 937.378 | 17.30 | 0.8264 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.01 | Call | | 72.07630 | 77.978 | 17.30 | 0.1736 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 16.15 | Put | | 2,074.32270 | 2,009.858 | 19.47 | 0.9712 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 16.15 | Call | | 9.42270 | 10.458 | 19.47 | 0.0288 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.14 | Put | | 25.14380 | 19.753 | 14.07 | 0.0637 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.14 | Call | | 970.24380 | 1,030.353 | 14.07 | 0.9363 | 0.00 | 0 | 0 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Option | 12.14 | Put | | 1.42750 | 1.193 | 16.38 | 0.0045 | 0.00 | 0 | 0 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Option | 12.14 | Call | | 1,951.52750 | 2,016.793 | 16.38 | 0.9955 | 0.00 | 0 | 0 |
| \$ / R | On | 04/06/2019 | Foreign Exchange Option | 14.51 | Put | | 585.56340 | 533.986 | 15.65 | 0.6556 | 0.00 | 0 | 0 |
| \$ / R | On | 04/06/2019 | Foreign Exchange Option | 14.51 | Call | | 167.36340 | 181.286 | 15.65 | 0.3444 | 0.00 | 0 | 0 |
| \$ / R | On | 10/06/2019 | Foreign Exchange Option | 14.06 | Call | | 341.51610 | 370.285 | 14.36 | 0.5652 | 0.00 | 0 | 0 |
| \$ / R | On | 10/06/2019 | Foreign Exchange Option | 14.06 | Put | | 299.71610 | 262.985 | 14.36 | 0.4348 | 0.00 | 0 | 18,000 |
| \$ / R | On | 10/06/2019 | Foreign Exchange Option | 14.15 | Call | | 302.18020 | 326.759 | 14.51 | 0.5199 | 0.00 | 0 | 0 |
| \$ / R | On | 10/06/2019 | Foreign Exchange Option | 14.15 | Put | | 350.38020 | 309.459 | 14.51 | 0.4801 | 0.00 | 0 | 18,000 |
| \$ / R | On | 10/06/2019 | Foreign Exchange Option | 14.25 | Call | | 264.18920 | 285.777 | 14.79 | 0.4710 | 0.00 | 0 | 0 |
| \$ / R | On | 10/06/2019 | Foreign Exchange Option | 14.25 | Put | | 412.38920 | 368.477 | 14.79 | 0.5290 | 0.00 | 0 | 0 |
| \$ / R | On | 10/06/2019 | Foreign Exchange Option | 13.83 | Put | | 192.37690 | 163.548 | 13.97 | 0.3186 | 0.00 | 0 | 45,000 |
| \$ / R | On | 10/06/2019 | Foreign Exchange Option | 13.83 | Call | | 464.17690 | 500.848 | 13.97 | 0.6814 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.60 | Put | | 1,536.86830 | 1,476.759 | 18.42 | 0.8956 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.60 | Call | | 45.36830 | 50.759 | 18.42 | 0.1044 | 0.00 | 0 | 143,800 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.10 | Call | | 1,039.60460 | 1,099.153 | 13.63 | 0.9286 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.35 | Call | | 245.31200 | 264.999 | 15.12 | 0.4315 | 0.00 | 0 | 1,050 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.00 | Put | | 995.16280 | 938.230 | 16.90 | 0.7880 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.00 | Call | | 103.66280 | 112.230 | 16.90 | 0.2120 | 0.00 | 0 | 17,500 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.50 | Put | | 93.47040 | 75.855 | 13.51 | 0.1777 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.50 | Call | | 701.97040 | 749.855 | 13.51 | 0.8223 | 0.00 | 0 | 7,500 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.30 | Call | | 261.83850 | 282.808 | 14.98 | 0.4535 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.90 | Call | | 439.79570 | 474.332 | 14.16 | 0.6448 | 0.00 | 0 | 100 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.65 | Call | | 1,465.89930 | 1,530.461 | 14.15 | 0.9788 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.65 | Put | | 7.39930 | 6.461 | 14.15 | 0.0212 | 0.00 | 0 | 1,050 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.60 | Put | | 120.57330 | 99.729 | 13.67 | 0.2178 | 0.00 | 0 | 700 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.60 | Call | | 629.07330 | 673.729 | 13.67 | 0.7822 | 0.00 | 0 | 700 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.35 | Put | | 486.81200 | 440.999 | 15.12 | 0.5685 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 16.09 | Call | | 19.46590 | 21.912 | 18.78 | 0.0503 | 0.00 | 0 | 6,800 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.25 | Call | | 906.26820 | 962.679 | 13.54 | 0.8971 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.25 | Put | | 47.76820 | 38.678 | 13.54 | 0.1029 | 0.00 | 0 | 4,582 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.25 | Call | | 279.39830 | 301.718 | 14.85 | 0.4762 | 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 | 14.25 | Put | | | 420.89830 | 377.718 | 14.85 | 0.5238 | 0.00 | 0 | 1,982 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.90 | Put | | | 231.29570 | 200.332 | 14.16 | 0.3552 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.64 | Call | | | 42.42410 | 47.500 | 18.45 | 0.0986 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.20 | Call | | | 298.03430 | 321.769 | 14.71 | 0.4994 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.20 | Put | | | 389.53430 | 347.769 | 14.71 | 0.5006 | 0.00 | 0 | 13,600 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.89 | Put | | | 1,809.16390 | 1,747.076 | 18.63 | 0.9316 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.89 | Call | | | 27.66390 | 31.076 | 18.63 | 0.0684 | 0.00 | 0 | 6,800 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 16.09 | Put | | | 2,000.96590 | 1,937.912 | 18.78 | 0.9497 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.00 | Put | | | 278.28140 | 244.008 | 14.32 | 0.4039 | 0.00 | 0 | 301,700 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.50 | Put | | | 1,445.05960 | 1,383.782 | 18.17 | 0.8825 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.50 | Call | | | 53.55960 | 57.782 | 18.17 | 0.1175 | 0.00 | 0 | 146,182 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.07 | Call | | | 352.62750 | 381.608 | 14.44 | 0.5619 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.07 | Put | | | 314.12750 | 277.608 | 14.44 | 0.4381 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.64 | Put | | | 1,573.92410 | 1,513.500 | 18.45 | 0.9014 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.10 | Call | | | 90.68360 | 98.122 | 17.16 | 0.1886 | 0.00 | 0 | 2,900 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.65 | Call | | | 165.30410 | 178.598 | 15.96 | 0.3146 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.65 | Put | | | 706.80410 | 654.598 | 15.96 | 0.6854 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.32 | Put | | | 1,279.24190 | 1,219.188 | 17.72 | 0.8545 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.32 | Call | | | 67.74190 | 73.188 | 17.72 | 0.1455 | 0.00 | 0 | 1,980 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.00 | Call | | | 386.78140 | 418.008 | 14.32 | 0.5961 | 0.00 | 0 | 15,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.00 | Put | | | 22.91370 | 18.563 | 13.69 | 0.0549 | 0.00 | 0 | 165,703 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.63 | Call | | | 169.72760 | 183.382 | 15.90 | 0.3216 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.63 | Put | | | 691.22760 | 639.382 | 15.90 | 0.6784 | 0.00 | 0 | 8,203 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 17.96 | Put | | | 3,854.31260 | 3,788.916 | 23.46 | 0.9931 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 17.96 | Call | | | 2.81260 | 2.916 | 23.46 | 0.0069 | 0.00 | 0 | 8,203 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.10 | Put | | | 1,082.18360 | 1,024.122 | 17.16 | 0.8114 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.98 | Call | | | 396.98240 | 428.864 | 14.29 | 0.6059 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.42 | Put | | | 535.32600 | 487.821 | 15.32 | 0.5982 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.42 | Call | | | 223.82600 | 241.821 | 15.32 | 0.4018 | 0.00 | 0 | 30 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 16.00 | Put | | | 1,914.32340 | 1,851.669 | 18.71 | 0.9421 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 16.00 | Call | | | 22.82340 | 25.669 | 18.71 | 0.0579 | 0.00 | 0 | 5,020 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,131.41370 | 1,192.563 | 13.69 | 0.9451 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.55 | Call | | | 49.30980 | 54.147 | 18.30 | 0.1107 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.88 | Call | | | 451.00350 | 486.211 | 14.13 | 0.6545 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.88 | Put | | | 222.50350 | 192.210 | 14.13 | 0.3455 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.62 | Put | | | 1,555.37360 | 1,495.108 | 18.44 | 0.8985 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.62 | Call | | | 43.87360 | 49.108 | 18.44 | 0.1015 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.98 | Put | | | 268.48240 | 234.864 | 14.29 | 0.3941 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.98 | Put | | | 21.51290 | 17.440 | 13.70 | 0.0520 | 0.00 | 0 | 911 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.92 | Put | | | 1,837.75690 | 1,775.505 | 18.66 | 0.9346 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.92 | Call | | | 26.25690 | 29.505 | 18.66 | 0.0654 | 0.00 | 0 | 911 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.83 | Call | | | 479.90720 | 516.806 | 14.05 | 0.6784 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.83 | Put | | | 201.40720 | 172.805 | 14.05 | 0.3216 | 0.00 | 0 | 25,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.55 | Put | | | 1,490.80980 | 1,430.147 | 18.30 | 0.8893 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.80 | Call | | | 32.31920 | 36.264 | 18.57 | 0.0782 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.24 | Call | | | 914.97030 | 971.620 | 13.55 | 0.8995 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.24 | Put | | | 46.47030 | 37.620 | 13.55 | 0.1005 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.82 | Put | | | 843.52150 | 788.679 | 16.43 | 0.7395 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.82 | Call | | | 132.02150 | 142.679 | 16.43 | 0.2605 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.98 | Call | | | 1,150.01290 | 1,211.440 | 13.70 | 0.9480 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.58 | Call | | | 181.30650 | 195.900 | 15.76 | 0.3395 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.13 | Put | | | 33.98600 | 27.480 | 13.61 | 0.0770 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.13 | Call | | | 1,012.48600 | 1,071.480 | 13.61 | 0.9230 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.75 | Call | | | 1,368.42570 | 1,432.176 | 13.83 | 0.9733 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.75 | Put | | | 9.92570 | 8.176 | 13.83 | 0.0267 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.80 | Put | | | 1,723.81920 | 1,662.264 | 18.57 | 0.9218 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 493.62670 | 447.565 | 15.15 | 0.5728 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 10.69 | Call | | | 3,418.60560 | 3,484.084 | 20.57 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 10.69 | Put | | | 0.10560 | 0.084 | 20.57 | 0.0003 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.28 | Call | | | 1,831.73200 | 1,896.716 | 15.31 | 0.9909 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.28 | Put | | | 3.23200 | 2.716 | 15.31 | 0.0091 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.58 | Put | | | 652.80650 | 601.899 | 15.76 | 0.6605 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 238.98050 | 258.171 | 15.18 | 0.4229 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 500.48050 | 454.171 | 15.18 | 0.5771 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 235.87310 | 254.820 | 15.21 | 0.4186 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 507.37310 | 460.820 | 15.21 | 0.5814 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 242.12670 | 261.565 | 15.15 | 0.4272 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.78 | Call | | | 139.24540 | 150.412 | 16.32 | 0.2725 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.22 | Put | | | 43.96140 | 35.575 | 13.56 | 0.0959 | 0.00 | 0 | 122,704 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.66 | Put | | | 714.63580 | 662.254 | 15.98 | 0.6888 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.66 | Call | | | 163.13580 | 176.254 | 15.98 | 0.3112 | 0.00 | 0 | 122,704 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.66 | Put | | | 1,592.51850 | 1,531.940 | 18.47 | 0.9042 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.66 | Call | | | 41.01850 | 45.940 | 18.47 | 0.0958 | 0.00 | 0 | 122,704 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.78 | Put | | | 810.74540 | 756.412 | 16.32 | 0.7275 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.28 | Put | | | 51.83330 | 42.003 | 13.52 | 0.1102 | 0.00 | 0 | 122,704 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 762.21260 | 708.817 | 16.15 | 0.7087 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 150.71260 | 162.817 | 16.15 | 0.2913 | 0.00 | 0 | 122,704 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.73 | Put | | | 1,657.93010 | 1,596.840 | 18.52 | 0.9134 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.73 | Call | | | 36.43010 | 40.840 | 18.52 | 0.0866 | 0.00 | 0 | 122,704 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.22 | Call | | | 932.46140 | 989.575 | 13.56 | 0.9041 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.91 | Put | | | 235.76760 | 204.469 | 14.18 | 0.3600 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.75 | Put | | | 786.36380 | 732.490 | 16.23 | 0.7183 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.75 | Call | | | 144.86380 | 156.490 | 16.23 | 0.2817 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.58 | Put | | | 1,518.40950 | 1,458.087 | 18.37 | 0.8931 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.58 | Call | | | 46.90950 | 52.087 | 18.37 | 0.1069 | 0.00 | 0 | 1,380 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.28 | Call | | | 880.33330 | 936.003 | 13.52 | 0.8898 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.44 | Put | | | 549.52440 | 501.559 | 15.37 | 0.6064 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.92 | Call | | | 1,206.23440 | 1,268.413 | 13.73 | 0.9559 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.92 | Put | | | 17.73440 | 14.413 | 13.73 | 0.0441 | 0.00 | 0 | 2,100 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.06 | Call | | | 357.35770 | 386.657 | 14.42 | 0.5668 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.06 | Put | | | 308.85770 | 272.657 | 14.42 | 0.4332 | 0.00 | 0 | 2,100 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.91 | Call | | | 434.26760 | 468.469 | 14.18 | 0.6400 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.10 | Put | | | 31.10460 | 25.153 | 13.63 | 0.0714 | 0.00 | 0 | 14,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.30 | Put | | | 1,261.04930 | 1,201.153 | 17.66 | 0.8510 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.30 | Call | | | 69.54930 | 75.153 | 17.66 | 0.1490 | 0.00 | 0 | 14,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.35 | Call | | | 820.89460 | 874.684 | 13.48 | 0.8712 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.35 | Put | | | 62.39460 | 50.684 | 13.48 | 0.1288 | 0.00 | 0 | 4,317 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.44 | Call | | | 218.02440 | 235.559 | 15.37 | 0.3936 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.30 | Put | | | 453.33850 | 408.808 | 14.98 | 0.5465 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.30 | Call | | | 863.19450 | 918.348 | 13.51 | 0.8847 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.30 | Put | | | 54.69450 | 44.348 | 13.51 | 0.1153 | 0.00 | 0 | 143,800 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 17.22 | Put | | | 3,107.05230 | 3,041.492 | 20.33 | 0.9867 | 0.00 | 0 | 0 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 17.22 | Call | | | 5.45230 | 5.492 | 20.33 | 0.0133 | 0.00 | 0 | 0 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 768.29890 | 715.691 | 16.06 | 0.6962 | 0.00 | 0 | 0 |
| \$ / R | On | 20/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 166.69890 | 179.691 | 16.06 | 0.3038 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.96 | Put | | | 1,871.04030 | 1,808.524 | 18.67 | 0.9130 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.96 | Call | | | 42.64030 | 45.924 | 18.67 | 0.0870 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.20 | Call | | | 344.87960 | 370.602 | 14.68 | 0.5120 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.20 | Put | | | 413.27960 | 373.202 | 14.68 | 0.4880 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 16.32 | Put | | | 2,215.28260 | 2,151.274 | 19.19 | 0.9431 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.33 | Call | | | 92.83140 | 99.932 | 17.51 | 0.1734 | 0.00 | 0 | 29,000 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 13.00 | Put | | | 29.28230 | 22.008 | 12.96 | 0.0606 | 0.00 | 0 | 500 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,160.88230 | 1,219.408 | 12.96 | 0.9394 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.17 | Put | | | 1,150.09210 | 1,092.881 | 17.13 | 0.7958 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.17 | Call | | | 111.69210 | 120.281 | 17.13 | 0.2042 | 0.00 | 0 | 500 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 16.32 | Call | | | 26.88260 | 28.674 | 19.19 | 0.0569 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.25 | Call | | | 325.70250 | 350.099 | 14.81 | 0.4909 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.25 | Put | | | 444.10250 | 402.699 | 14.81 | 0.5091 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.02 | Call | | | 425.93200 | 457.998 | 14.40 | 0.5900 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.02 | Put | | | 314.33200 | 280.598 | 14.40 | 0.4100 | 0.00 | 0 | 29,000 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.33 | Put | | | 1,291.23140 | 1,232.532 | 17.51 | 0.8266 | 0.00 | 0 | 0 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Option | 13.19 | Put | | | 53.51830 | 42.460 | 13.10 | 0.1025 | 0.00 | 0 | 0 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Option | 13.19 | Call | | | 1,000.01830 | 1,054.860 | 13.10 | 0.8975 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 16.44 | Put | | | 2,327.77850 | 2,263.799 | 19.38 | 0.9436 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 16.44 | Call | | | 27.57850 | 29.599 | 19.38 | 0.0564 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 13.45 | Call | | | 797.37700 | 846.425 | 13.51 | 0.8177 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 13.45 | Put | | | 107.57700 | 90.625 | 13.51 | 0.1823 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.14 | Put | | | 2,028.36870 | 1,966.721 | 18.71 | 0.8816 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.14 | Call | | | 75.06870 | 80.021 | 18.71 | 0.1184 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.20 | Call | | | 448.26740 | 477.708 | 14.73 | 0.5346 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.20 | Put | | | 461.56740 | 424.408 | 14.73 | 0.4654 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.50 | Put | | | 2,367.68230 | 2,304.514 | 19.33 | 0.9120 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.25 | Put | | | 491.37190 | 451.943 | 14.81 | 0.4829 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.50 | Call | | | 54.38230 | 57.814 | 19.33 | 0.0880 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 13.00 | Put | | | 53.31090 | 44.759 | 13.21 | 0.0920 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,240.01090 | 1,298.059 | 13.21 | 0.9080 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 15.34 | Put | | | 1,309.60770 | 1,252.930 | 17.18 | 0.7726 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 15.34 | Call | | | 156.30770 | 166.230 | 17.18 | 0.2274 | 0.00 | 0 | 500 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.25 | Call | | 428.07190 | 455.243 | 14.81 | 0.5171 | 0.00 | 0 | 0 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Option | 13.24 | Put | | 94.64680 | 81.506 | 13.47 | 0.1471 | 0.00 | 0 | 0 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Option | 13.24 | Call | | 1,043.04680 | 1,096.506 | 13.47 | 0.8529 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 16.35 | Put | | 2,219.25670 | 2,156.951 | 18.93 | 0.8852 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 16.35 | Call | | 77.95670 | 82.551 | 18.93 | 0.1148 | 0.00 | 0 | 3,147 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 14.48 | Put | | 653.22910 | 609.168 | 15.28 | 0.5475 | 0.00 | 0 | 3,147 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 14.48 | Call | | 381.92910 | 404.768 | 15.28 | 0.4525 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.33 | Put | | 2,194.00190 | 2,132.496 | 18.76 | 0.8641 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.33 | Call | | 101.60190 | 107.296 | 18.76 | 0.1359 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.20 | Call | | 536.87760 | 567.343 | 14.79 | 0.5504 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.20 | Put | | 499.27760 | 462.543 | 14.79 | 0.4496 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.70 | Put | | 2,539.84190 | 2,476.876 | 19.38 | 0.8942 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.70 | Call | | 77.44190 | 81.676 | 19.38 | 0.1058 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 13.00 | Put | | 77.50540 | 66.885 | 13.42 | 0.1134 | 0.00 | 0 | 500 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 13.00 | Call | | 1,315.10540 | 1,371.685 | 13.42 | 0.8866 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 15.52 | Put | | 1,471.70810 | 1,414.667 | 17.34 | 0.7635 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 15.52 | Call | | 189.30810 | 199.467 | 17.34 | 0.2365 | 0.00 | 0 | 500 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.25 | Call | | 515.13370 | 544.529 | 14.87 | 0.5349 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.25 | Put | | 527.53370 | 489.729 | 14.87 | 0.4651 | 0.00 | 0 | 250 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Option | 13.29 | Put | | 136.73570 | 121.103 | 13.64 | 0.1786 | 0.00 | 0 | 0 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Option | 13.29 | Call | | 1,089.43570 | 1,141.103 | 13.64 | 0.8214 | 0.00 | 0 | 0 |
| \$ / R | On | 04/09/2019 | Foreign Exchange Option | 14.67 | Put | | 803.88010 | 757.678 | 15.63 | 0.5811 | 0.00 | 0 | 0 |
| \$ / R | On | 04/09/2019 | Foreign Exchange Option | 14.67 | Call | | 379.98010 | 401.078 | 15.63 | 0.4189 | 0.00 | 0 | 0 |
| \$ / R | On | 05/09/2019 | Foreign Exchange Option | 19.00 | Put | | 4,772.16930 | 4,706.059 | 22.94 | 0.9718 | 0.00 | 0 | 0 |
| \$ / R | On | 05/09/2019 | Foreign Exchange Option | 19.00 | Call | | 19.96930 | 21.159 | 22.94 | 0.0282 | 0.00 | 0 | 20,000 |
| \$ / R | On | 13/09/2019 | Foreign Exchange Option | 14.75 | Put | | 867.99050 | 820.622 | 15.77 | 0.5933 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2019 | Foreign Exchange Option | 14.75 | Call | | 379.29050 | 399.522 | 15.77 | 0.4067 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.65 | Put | | 260.00260 | 235.601 | 14.00 | 0.2794 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.65 | Call | | 876.50260 | 919.601 | 14.00 | 0.7206 | 0.00 | 0 | 5,666 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.12 | Call | | 619.44810 | 652.506 | 14.67 | 0.5816 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.12 | Put | | 472.94810 | 438.506 | 14.67 | 0.4184 | 0.00 | 0 | 177 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.03 | Put | | 1,076.78220 | 1,025.696 | 16.26 | 0.6546 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.03 | Call | | 313.28220 | 329.696 | 16.26 | 0.3454 | 0.00 | 0 | 177 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.51 | Put | | 1,465.04520 | 1,409.009 | 17.17 | 0.7433 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.51 | Call | | 221.54520 | 233.009 | 17.17 | 0.2567 | 0.00 | 0 | 28,500 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.85 | Call | | 358.01510 | 376.814 | 15.92 | 0.3853 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.85 | Put | | 941.51510 | 892.814 | 15.92 | 0.6147 | 0.00 | 0 | 3,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.36 | Call | | 516.43890 | 543.165 | 15.01 | 0.5119 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.36 | Put | | 609.93890 | 569.165 | 15.01 | 0.4881 | 0.00 | 0 | 111 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.62 | Call | | 205.04790 | 215.619 | 17.38 | 0.2397 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.62 | Put | | 1,558.54790 | 1,501.619 | 17.38 | 0.7603 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 12.87 | Call | | 1,466.19380 | 1,525.644 | 13.46 | 0.8996 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 12.87 | Put | | 69.69380 | 61.644 | 13.46 | 0.1004 | 0.00 | 0 | 9,783 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.30 | Call | | 540.09480 | 568.766 | 14.92 | 0.5291 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.30 | Put | | 573.59480 | 534.766 | 14.92 | 0.4709 | 0.00 | 0 | 9,783 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.00 | Put | | 1,053.76800 | 1,003.094 | 16.20 | 0.6482 | 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 | 15.00 | Call | | | 320.26800 | 337.094 | 16.20 | 0.3518 | 0.00 | 0 | 750 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.02 | Call | | | 1,339.90980 | 1,395.790 | 13.50 | 0.8737 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.02 | Put | | | 93.40980 | 81.789 | 13.50 | 0.1263 | 0.00 | 0 | 17,287 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.46 | Call | | | 479.23120 | 504.151 | 15.20 | 0.4841 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.46 | Put | | | 672.73120 | 630.151 | 15.20 | 0.5159 | 0.00 | 0 | 17,287 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.16 | Put | | | 1,178.36980 | 1,125.739 | 16.51 | 0.6811 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.16 | Call | | | 284.86980 | 299.740 | 16.51 | 0.3189 | 0.00 | 0 | 111 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.70 | Call | | | 400.43240 | 421.413 | 15.64 | 0.4214 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.70 | Put | | | 833.93240 | 787.413 | 15.64 | 0.5786 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.90 | Call | | | 730.91670 | 768.590 | 14.36 | 0.6470 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.90 | Put | | | 364.41670 | 334.590 | 14.36 | 0.3530 | 0.00 | 0 | 5,908 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.18 | Put | | | 2,984.80510 | 2,919.945 | 19.96 | 0.9094 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.18 | Call | | | 71.30510 | 73.945 | 19.96 | 0.0906 | 0.00 | 0 | 9,783 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 16.67 | Put | | | 2,501.68250 | 2,439.100 | 19.13 | 0.8764 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 16.67 | Call | | | 98.18250 | 103.100 | 19.13 | 0.1236 | 0.00 | 0 | 14,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.92 | Call | | | 720.14690 | 757.395 | 14.38 | 0.6411 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.92 | Put | | | 373.64690 | 343.395 | 14.38 | 0.3589 | 0.00 | 0 | 2,149 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.12 | Put | | | 2,926.97890 | 2,862.810 | 19.86 | 0.9061 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.12 | Call | | | 73.47890 | 76.810 | 19.86 | 0.0939 | 0.00 | 0 | 17,287 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.82 | Call | | | 366.10900 | 385.329 | 15.87 | 0.3924 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.82 | Put | | | 919.60900 | 871.329 | 15.87 | 0.6076 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.60 | Put | | | 4,372.04270 | 4,305.827 | 23.06 | 0.9526 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.60 | Call | | | 38.54270 | 39.827 | 23.06 | 0.0474 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.80 | Call | | | 786.69790 | 826.531 | 14.21 | 0.6767 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.80 | Put | | | 320.19790 | 292.531 | 14.21 | 0.3233 | 0.00 | 0 | 14,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.04 | Put | | | 431.72270 | 398.933 | 14.55 | 0.3947 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.04 | Call | | | 658.22270 | 692.933 | 14.55 | 0.6053 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.75 | Put | | | 869.24490 | 821.976 | 15.74 | 0.5909 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.75 | Call | | | 385.74490 | 405.976 | 15.74 | 0.4091 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 16.66 | Put | | | 2,492.33960 | 2,429.795 | 19.11 | 0.8756 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 16.66 | Call | | | 98.83960 | 103.795 | 19.11 | 0.1244 | 0.00 | 0 | 2,149 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.44 | Call | | | 1,016.80300 | 1,065.209 | 13.81 | 0.7779 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.44 | Put | | | 190.30300 | 171.209 | 13.81 | 0.2221 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.25 | Put | | | 544.09340 | 507.047 | 14.85 | 0.4565 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.25 | Call | | | 560.59340 | 591.047 | 14.85 | 0.5435 | 0.00 | 0 | 500 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.75 | Call | | | 815.81160 | 856.730 | 14.14 | 0.6915 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.75 | Put | | | 299.31160 | 272.730 | 14.14 | 0.3085 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.45 | Call | | | 1,009.71630 | 1,057.928 | 13.82 | 0.7753 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.45 | Put | | | 193.21630 | 173.928 | 13.82 | 0.2247 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.46 | Call | | | 1,002.65940 | 1,050.675 | 13.82 | 0.7727 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.46 | Put | | | 196.15940 | 176.675 | 13.82 | 0.2273 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 12.50 | Call | | | 1,807.31150 | 1,870.575 | 14.17 | 0.9380 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 12.50 | Put | | | 40.81150 | 36.575 | 14.17 | 0.0620 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.87 | Put | | | 1,774.89350 | 1,716.481 | 17.83 | 0.7951 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.87 | Call | | | 171.39350 | 180.481 | 17.83 | 0.2049 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.97 | Call | | | 693.78870 | 729.974 | 14.45 | 0.6261 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.97 | Put | | | 397.28870 | 365.974 | 14.45 | 0.3739 | 0.00 | 0 | 800 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.23 | Put | | | 3,033.06640 | 2,967.910 | 20.05 | 0.9119 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.23 | Call | | | 69.56640 | 71.910 | 20.05 | 0.0881 | 0.00 | 0 | 800 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Call | | | 3,519.95220 | 3,587.131 | 17.96 | 0.9943 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Put | | | 3.45220 | 3.131 | 17.96 | 0.0057 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.85 | Put | | | 3,636.00400 | 3,569.644 | 21.41 | 0.9349 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.85 | Call | | | 52.50400 | 53.644 | 21.41 | 0.0651 | 0.00 | 0 | 2,700 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.72 | Call | | | 394.49250 | 415.166 | 15.68 | 0.4165 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.72 | Put | | | 847.99250 | 801.166 | 15.68 | 0.5835 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.55 | Put | | | 1,498.87750 | 1,442.507 | 17.25 | 0.7496 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.55 | Call | | | 215.37750 | 226.507 | 17.25 | 0.2504 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.56 | Call | | | 213.86560 | 224.915 | 17.27 | 0.2488 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.56 | Put | | | 1,507.36560 | 1,450.915 | 17.27 | 0.7512 | 0.00 | 0 | 2,571 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.93 | Put | | | 3,714.29410 | 3,647.819 | 21.59 | 0.9372 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.93 | Call | | | 50.79410 | 51.819 | 21.59 | 0.0628 | 0.00 | 0 | 2,571 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.21 | Call | | | 578.16550 | 609.408 | 14.79 | 0.5551 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.21 | Put | | | 521.66550 | 485.408 | 14.79 | 0.4449 | 0.00 | 0 | 2,700 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.64 | Put | | | 3,430.96620 | 3,364.948 | 20.95 | 0.9281 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.64 | Call | | | 57.46620 | 58.948 | 20.95 | 0.0719 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.33 | Call | | | 528.14150 | 555.755 | 14.96 | 0.5205 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.33 | Put | | | 591.64150 | 551.755 | 14.96 | 0.4795 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.47 | Put | | | 4,244.85810 | 4,177.763 | 22.77 | 0.9501 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.47 | Call | | | 41.35810 | 41.763 | 22.77 | 0.0499 | 0.00 | 0 | 1,200 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.63 | Put | | | 4,401.05960 | 4,335.403 | 23.12 | 0.9531 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.63 | Call | | | 37.55960 | 39.403 | 23.12 | 0.0469 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.09 | Call | | | 633.75750 | 667.431 | 14.62 | 0.5904 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.09 | Put | | | 457.25750 | 423.431 | 14.62 | 0.4096 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.38 | Call | | | 243.01720 | 255.643 | 16.93 | 0.2783 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.38 | Put | | | 1,356.51720 | 1,301.643 | 16.93 | 0.7217 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.67 | Put | | | 4,439.78490 | 4,374.471 | 23.17 | 0.9542 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.67 | Call | | | 36.28490 | 38.471 | 23.17 | 0.0458 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.91 | Call | | | 725.51400 | 762.976 | 14.37 | 0.6440 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.91 | Put | | | 369.01400 | 338.976 | 14.37 | 0.3560 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 19.32 | Put | | | 5,073.95620 | 5,007.731 | 23.17 | 0.9722 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 19.32 | Call | | | 20.45620 | 21.731 | 23.17 | 0.0278 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.25 | Call | | | 1,156.99530 | 1,208.966 | 13.67 | 0.8246 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.25 | Put | | | 140.49530 | 124.966 | 13.67 | 0.1754 | 0.00 | 0 | 3,900 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.00 | Call | | | 678.35820 | 713.906 | 14.50 | 0.6172 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.00 | Put | | | 411.85820 | 379.906 | 14.50 | 0.3828 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.14 | Call | | | 610.06040 | 642.711 | 14.70 | 0.5757 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.14 | Put | | | 483.56040 | 448.711 | 14.70 | 0.4243 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.15 | Call | | | 1,234.83300 | 1,288.565 | 13.59 | 0.8470 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.15 | Put | | | 118.33300 | 104.565 | 13.59 | 0.1530 | 0.00 | 0 | 11,333 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.60 | Put | | | 241.58210 | 218.267 | 13.93 | 0.2650 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.60 | Call | | | 908.08210 | 952.267 | 13.93 | 0.7350 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.29 | Put | | | 4,067.64140 | 4,000.725 | 22.38 | 0.9463 | 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 | 18.29 | Call | | | 44.14140 | 44.725 | 22.38 | 0.0537 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.50 | Put | | | 698.59510 | 655.318 | 15.27 | 0.5267 | 0.00 | 0 | 14,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.50 | Call | | | 465.09510 | 489.318 | 15.27 | 0.4733 | 0.00 | 0 | 14,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.65 | Call | | | 415.69610 | 437.447 | 15.55 | 0.4340 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 14.65 | Put | | | 799.19610 | 753.447 | 15.55 | 0.5660 | 0.00 | 0 | 3,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.70 | Call | | | 845.74580 | 887.756 | 14.07 | 0.7061 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.70 | Put | | | 279.24580 | 253.756 | 14.07 | 0.2939 | 0.00 | 0 | 2,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.77 | Call | | | 804.06910 | 844.553 | 14.17 | 0.6856 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.77 | Put | | | 307.56910 | 280.553 | 14.17 | 0.3144 | 0.00 | 0 | 28,500 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.27 | Put | | | 4,047.97060 | 3,981.075 | 22.34 | 0.9458 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 18.27 | Call | | | 44.47060 | 45.075 | 22.34 | 0.0542 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.50 | Call | | | 127.87260 | 134.019 | 18.72 | 0.1503 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.50 | Put | | | 2,337.37260 | 2,276.319 | 18.72 | 0.8497 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 15.68 | Put | | | 1,610.83500 | 1,554.129 | 17.39 | 0.7549 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 15.68 | Call | | | 221.33500 | 231.828 | 17.39 | 0.2451 | 0.00 | 0 | 500 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.25 | Call | | | 598.10780 | 628.199 | 14.84 | 0.5498 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.25 | Put | | | 557.60780 | 520.499 | 14.84 | 0.4502 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.20 | Call | | | 620.26460 | 651.329 | 14.77 | 0.5638 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.20 | Put | | | 529.76460 | 493.629 | 14.77 | 0.4362 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.89 | Put | | | 2,699.51230 | 2,636.921 | 19.34 | 0.8803 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.89 | Call | | | 100.01230 | 104.621 | 19.34 | 0.1197 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 13.00 | Put | | | 100.19350 | 88.355 | 13.54 | 0.1291 | 0.00 | 0 | 500 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,390.69350 | 1,446.055 | 13.54 | 0.8709 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Option | 13.33 | Put | | | 175.05140 | 157.591 | 13.79 | 0.2002 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Option | 13.33 | Call | | | 1,139.05140 | 1,188.691 | 13.79 | 0.7998 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 16.70 | Put | | | 2,508.59390 | 2,447.149 | 18.82 | 0.8399 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 16.70 | Call | | | 152.39390 | 158.349 | 18.82 | 0.1601 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.20 | Call | | | 702.72520 | 733.963 | 14.82 | 0.5753 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.20 | Put | | | 558.92520 | 522.763 | 14.82 | 0.4247 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 15.87 | Put | | | 1,774.95470 | 1,717.991 | 17.59 | 0.7516 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.39 | Call | | | 1,170.42830 | 1,218.548 | 13.91 | 0.7789 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,465.89970 | 1,520.490 | 13.65 | 0.8588 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.00 | Put | | | 122.09970 | 109.290 | 13.65 | 0.1412 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 15.87 | Call | | | 248.75470 | 259.191 | 17.59 | 0.2484 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 17.09 | Put | | | 2,868.97610 | 2,806.179 | 19.40 | 0.8690 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 17.09 | Call | | | 122.77610 | 127.379 | 19.40 | 0.1310 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.25 | Call | | | 680.29630 | 710.616 | 14.89 | 0.5625 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.25 | Put | | | 586.49630 | 549.416 | 14.89 | 0.4375 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.39 | Put | | | 216.62830 | 197.348 | 13.91 | 0.2211 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.87 | Put | | | 2,651.84090 | 2,589.337 | 18.89 | 0.8312 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.87 | Call | | | 175.64090 | 181.537 | 18.89 | 0.1688 | 0.00 | 0 | 250 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.20 | Call | | | 776.93280 | 808.366 | 14.85 | 0.5850 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.20 | Put | | | 583.13280 | 546.166 | 14.85 | 0.4150 | 0.00 | 0 | 250 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 17.26 | Put | | | 3,010.91470 | 2,946.825 | 19.44 | 0.8593 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.25 | Put | | | 610.44770 | 572.673 | 14.92 | 0.4268 | 0.00 | 0 | 250 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 17.26 | Call | | | 144.71470 | 149.025 | 19.44 | 0.1407 | 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 | 29/11/2019 | Foreign Exchange Option | 13.00 | Put | | | 140.87260 | 127.075 | 13.72 | 0.1494 | 0.00 | 0 | 500 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,534.67260 | 1,589.275 | 13.72 | 0.8506 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.03 | Put | | | 1,911.24790 | 1,853.143 | 17.72 | 0.7475 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.03 | Call | | | 275.04790 | 285.343 | 17.72 | 0.2525 | 0.00 | 0 | 500 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.25 | Call | | | 754.24770 | 784.873 | 14.92 | 0.5732 | 0.00 | 0 | 0 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Option | 13.44 | Put | | | 256.46990 | 235.416 | 14.00 | 0.2362 | 0.00 | 0 | 0 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Option | 13.44 | Call | | | 1,215.56990 | 1,262.816 | 14.00 | 0.7638 | 0.00 | 0 | 0 |
| \$ / R | On | 04/12/2019 | Foreign Exchange Option | 14.84 | Put | | | 982.16830 | 935.286 | 15.80 | 0.5545 | 0.00 | 0 | 0 |
| \$ / R | On | 04/12/2019 | Foreign Exchange Option | 14.84 | Call | | | 544.66830 | 566.186 | 15.80 | 0.4455 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.66 | Call | | | 1,098.76540 | 1,142.174 | 14.18 | 0.7148 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.66 | Put | | | 340.56540 | 315.474 | 14.18 | 0.2852 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.85 | Put | | | 2,627.63460 | 2,565.486 | 18.79 | 0.8195 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.85 | Call | | | 195.83460 | 202.187 | 18.79 | 0.1805 | 0.00 | 0 | 1,351 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Put | | | 5,631.93410 | 5,565.681 | 22.83 | 0.9501 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Put | | | 1,735.88800 | 1,678.911 | 17.36 | 0.7101 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Call | | | 337.52280 | 349.195 | 17.32 | 0.2925 | 0.00 | 0 | 250 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Put | | | 1,719.32280 | 1,662.495 | 17.32 | 0.7075 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.11 | Put | | | 545.86230 | 510.873 | 14.74 | 0.3898 | 0.00 | 0 | 24,055 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.03 | Call | | | 1,544.28530 | 1,598.645 | 13.79 | 0.8418 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.03 | Put | | | 156.08530 | 141.945 | 13.79 | 0.1582 | 0.00 | 0 | 69,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Call | | | 335.80010 | 347.395 | 17.34 | 0.2912 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Put | | | 1,727.60010 | 1,670.695 | 17.34 | 0.7088 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Call | | | 334.08800 | 345.611 | 17.36 | 0.2899 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.13 | Call | | | 283.24210 | 293.543 | 17.81 | 0.2514 | 0.00 | 0 | 52,300 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.10 | Call | | | 858.90170 | 892.594 | 14.73 | 0.6125 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.10 | Put | | | 540.70170 | 505.893 | 14.73 | 0.3875 | 0.00 | 0 | 52,300 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.99 | Put | | | 2,754.62490 | 2,691.900 | 18.98 | 0.8306 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.99 | Call | | | 182.82490 | 188.600 | 18.98 | 0.1694 | 0.00 | 0 | 69,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.11 | Call | | | 854.06230 | 887.573 | 14.74 | 0.6102 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.37 | Call | | | 249.77130 | 258.554 | 18.14 | 0.2249 | 0.00 | 0 | 500 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.08 | Call | | | 868.66030 | 902.712 | 14.70 | 0.6172 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.08 | Put | | | 530.46030 | 496.012 | 14.70 | 0.3828 | 0.00 | 0 | 4,150 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.12 | Call | | | 849.24330 | 882.577 | 14.75 | 0.6079 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.12 | Put | | | 551.04330 | 515.877 | 14.75 | 0.3921 | 0.00 | 0 | 69,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.13 | Put | | | 1,995.04210 | 1,936.843 | 17.81 | 0.7486 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 12.87 | Put | | | 125.90900 | 114.541 | 13.80 | 0.1332 | 0.00 | 0 | 139,860 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.94 | Call | | | 939.81490 | 976.447 | 14.50 | 0.6500 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.94 | Put | | | 461.61490 | 429.747 | 14.50 | 0.3500 | 0.00 | 0 | 139,860 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.55 | Put | | | 2,359.48670 | 2,298.771 | 18.38 | 0.7930 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.55 | Call | | | 227.68670 | 235.471 | 18.38 | 0.2070 | 0.00 | 0 | 24,055 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.37 | Put | | | 2,201.57130 | 2,141.854 | 18.14 | 0.7751 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.41 | Put | | | 711.96390 | 671.730 | 15.16 | 0.4583 | 0.00 | 0 | 49,600 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.00 | Call | | | 908.70730 | 944.224 | 14.59 | 0.6359 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.00 | Put | | | 490.50730 | 457.524 | 14.59 | 0.3641 | 0.00 | 0 | 34,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.35 | Put | | | 2,184.17690 | 2,124.579 | 18.11 | 0.7730 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.35 | Call | | | 252.37690 | 261.279 | 18.11 | 0.2270 | 0.00 | 0 | 4,150 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 12.87 | Call | | | 1,674.10900 | 1,731.241 | 13.80 | 0.8668 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.20 | Call | | | 272.96770 | 282.806 | 17.91 | 0.2434 | 0.00 | 0 | 50,100 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.80 | Call | | | 1,016.06620 | 1,055.338 | 14.31 | 0.6829 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.80 | Put | | | 397.86620 | 368.638 | 14.31 | 0.3171 | 0.00 | 0 | 500 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 17.02 | Put | | | 2,781.97730 | 2,719.132 | 19.02 | 0.8329 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 17.02 | Call | | | 180.17730 | 185.832 | 19.02 | 0.1671 | 0.00 | 0 | 139,860 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.41 | Call | | | 720.16390 | 748.430 | 15.16 | 0.5417 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 17.38 | Call | | | 153.73350 | 156.232 | 19.51 | 0.1424 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.07 | Call | | | 873.57510 | 907.814 | 14.68 | 0.6195 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 14.07 | Put | | | 525.37510 | 491.114 | 14.68 | 0.3805 | 0.00 | 0 | 1,351 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.25 | Put | | | 2,097.69520 | 2,038.711 | 17.97 | 0.7622 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.25 | Call | | | 265.89520 | 275.411 | 17.97 | 0.2378 | 0.00 | 0 | 21,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 16.20 | Put | | | 2,054.76770 | 1,996.106 | 17.91 | 0.7566 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Call | | | 50.13410 | 52.381 | 22.83 | 0.0499 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.89 | Call | | | 2,554.53850 | 2,620.225 | 13.85 | 0.9650 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.89 | Put | | | 26.33850 | 23.525 | 13.85 | 0.0350 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,567.79030 | 1,623.164 | 13.79 | 0.8467 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.00 | Put | | | 149.59030 | 136.464 | 13.79 | 0.1533 | 0.00 | 0 | 49,600 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 17.38 | Put | | | 3,115.53350 | 3,049.532 | 19.51 | 0.8576 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 17.05 | Put | | | 2,799.84110 | 2,737.204 | 18.91 | 0.8237 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.05 | Call | | | 198.94110 | 204.704 | 18.91 | 0.1763 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.20 | Call | | | 853.12430 | 884.992 | 14.83 | 0.5946 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.20 | Put | | | 604.02430 | 567.492 | 14.83 | 0.4054 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.44 | Put | | | 3,159.70820 | 3,094.644 | 19.46 | 0.8501 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.44 | Call | | | 168.80820 | 172.144 | 19.46 | 0.1499 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 13.00 | Put | | | 159.35760 | 145.670 | 13.78 | 0.1565 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,608.45760 | 1,663.170 | 13.78 | 0.8435 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 16.21 | Put | | | 2,060.08920 | 2,001.281 | 17.80 | 0.7456 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 16.21 | Call | | | 299.18920 | 308.781 | 17.80 | 0.2544 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.25 | Call | | | 830.30270 | 861.298 | 14.90 | 0.5835 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.25 | Put | | | 631.20270 | 593.798 | 14.90 | 0.4165 | 0.00 | 0 | 250 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Option | 13.49 | Put | | | 294.97870 | 272.684 | 14.09 | 0.2490 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Option | 13.49 | Call | | | 1,257.47870 | 1,303.584 | 14.09 | 0.7510 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Option | 13.54 | Put | | | 332.08120 | 308.359 | 14.18 | 0.2597 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Option | 13.54 | Call | | | 1,294.98120 | 1,340.259 | 14.18 | 0.7403 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2020 | Foreign Exchange Option | 14.78 | Put | | | 982.27780 | 936.094 | 15.63 | 0.5002 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2020 | Foreign Exchange Option | 14.78 | Call | | | 754.17780 | 778.594 | 15.63 | 0.4998 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2020 | Foreign Exchange Option | 13.59 | Put | | | 368.64870 | 343.462 | 14.25 | 0.2684 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2020 | Foreign Exchange Option | 13.59 | Call | | | 1,335.74870 | 1,381.262 | 14.25 | 0.7316 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 17.73 | Put | | | 3,388.68770 | 3,318.879 | 19.52 | 0.8227 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 17.73 | Call | | | 240.18770 | 241.379 | 19.52 | 0.1773 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 16.60 | Put | | | 2,378.53080 | 2,316.427 | 18.01 | 0.7379 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 16.60 | Call | | | 360.03080 | 368.927 | 18.01 | 0.2621 | 0.00 | 0 | 277,778 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.61 | Call | | | 545.71070 | 561.093 | 16.71 | 0.3763 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.61 | Put | | | 1,574.21070 | 1,518.593 | 16.71 | 0.6237 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 14.66 | Call | | | 834.31060 | 860.808 | 15.45 | 0.5281 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 14.66 | Put | | | 912.81060 | 868.308 | 15.45 | 0.4719 | 0.00 | 0 | 272,897 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.62 | Call | | | 543.37420 | 558.667 | 16.73 | 0.3749 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.62 | Put | | | 1,581.87420 | 1,526.167 | 16.73 | 0.6251 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 13.78 | Call | | | 1,250.33700 | 1,292.803 | 14.37 | 0.6966 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 13.78 | Put | | | 448.83700 | 420.303 | 14.37 | 0.3034 | 0.00 | 0 | 60,000 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 17.88 | Put | | | 3,530.95100 | 3,460.827 | 19.84 | 0.8295 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 17.88 | Call | | | 232.45100 | 233.327 | 19.84 | 0.1705 | 0.00 | 0 | 60,000 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.63 | Call | | | 541.04970 | 556.259 | 16.74 | 0.3736 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.63 | Put | | | 1,589.54970 | 1,533.760 | 16.74 | 0.6264 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 13.06 | Call | | | 1,736.48370 | 1,788.772 | 13.87 | 0.8244 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 13.06 | Put | | | 214.98370 | 196.272 | 13.87 | 0.1756 | 0.00 | 0 | 275,862 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 14.51 | Call | | | 893.63000 | 922.285 | 15.25 | 0.5556 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 14.51 | Put | | | 822.13000 | 779.785 | 15.25 | 0.4444 | 0.00 | 0 | 275,862 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 17.04 | Put | | | 2,760.40310 | 2,696.194 | 18.56 | 0.7764 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 17.04 | Call | | | 301.90310 | 308.694 | 18.56 | 0.2236 | 0.00 | 0 | 272,897 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 12.96 | Call | | | 1,810.60320 | 1,864.635 | 13.76 | 0.8406 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 12.96 | Put | | | 189.10320 | 172.135 | 13.76 | 0.1594 | 0.00 | 0 | 277,778 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 14.40 | Call | | | 939.84000 | 970.188 | 15.11 | 0.5763 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 14.40 | Put | | | 758.34000 | 717.688 | 15.11 | 0.4237 | 0.00 | 0 | 277,778 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 13.19 | Call | | | 1,641.47250 | 1,693.333 | 14.02 | 0.8024 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 13.19 | Put | | | 249.97250 | 230.833 | 14.02 | 0.1976 | 0.00 | 0 | 272,897 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.91 | Call | | | 2,703.38550 | 2,770.558 | 12.61 | 0.9621 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.91 | Put | | | 31.88550 | 28.058 | 12.61 | 0.0379 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 14.01 | Call | | | 1,123.76850 | 1,160.496 | 14.59 | 0.6520 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 14.01 | Put | | | 552.26850 | 517.996 | 14.59 | 0.3480 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 16.81 | Put | | | 2,559.18480 | 2,496.015 | 18.27 | 0.7571 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 16.81 | Call | | | 330.68480 | 338.515 | 18.27 | 0.2429 | 0.00 | 0 | 275,862 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Option | 13.64 | Put | | | 405.35510 | 379.288 | 14.32 | 0.2765 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Option | 13.64 | Call | | | 1,376.55510 | 1,420.688 | 14.32 | 0.7235 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Option | 13.69 | Put | | | 439.34350 | 412.492 | 14.40 | 0.2837 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Option | 13.69 | Call | | | 1,409.04350 | 1,451.292 | 14.40 | 0.7163 | 0.00 | 0 | 0 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Option | 13.74 | Put | | | 477.20530 | 449.579 | 14.50 | 0.2894 | 0.00 | 0 | 0 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Option | 13.74 | Call | | | 1,459.50530 | 1,500.879 | 14.50 | 0.7106 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 11.90 | Call | | | 2,895.80480 | 2,959.450 | 13.16 | 0.9468 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 11.90 | Put | | | 55.10480 | 49.750 | 13.16 | 0.0532 | 0.00 | 0 | 900 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 14.25 | Call | | | 1,208.81620 | 1,240.741 | 14.99 | 0.6253 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 14.25 | Put | | | 718.11620 | 681.041 | 14.99 | 0.3747 | 0.00 | 0 | 900 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 17.26 | Put | | | 2,921.61110 | 2,859.326 | 18.62 | 0.7466 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Put | | | 1,269.53190 | 1,221.075 | 16.13 | 0.5191 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 17.26 | Call | | | 402.31110 | 409.026 | 18.62 | 0.2534 | 0.00 | 0 | 900 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Call | | | 846.97490 | 867.408 | 16.14 | 0.4795 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Put | | | 1,276.27490 | 1,227.708 | 16.14 | 0.5205 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Call | | | 843.72560 | 864.056 | 16.15 | 0.4780 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Put | | | 1,283.02560 | 1,234.356 | 16.15 | 0.5220 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Call | | | 850.23190 | 870.775 | 16.13 | 0.4809 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Put | | | 1,422.41150 | 1,372.723 | 16.38 | 0.5304 | 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 | 28/07/2020 | Foreign Exchange Option | 15.37 | Call | | | 878.71150 | 897.823 | 16.38 | 0.4696 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Call | | | 983.14300 | 1,003.523 | 16.35 | 0.4899 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Put | | | 1,414.84300 | 1,365.623 | 16.35 | 0.5101 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Call | | | 979.87550 | 1,000.169 | 16.36 | 0.4886 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Put | | | 1,421.57550 | 1,372.269 | 16.36 | 0.5114 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Call | | | 986.42320 | 1,006.898 | 16.34 | 0.4912 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Put | | | 1,408.12320 | 1,358.998 | 16.34 | 0.5088 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 0.00 | 0 | 6,598,138 |
| Total \$ / R | | | | | | | | | | | | 672,482,683.00 | 47,451 | 7,691,741 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Future | | | 14.17400 | | 14.10850 | | | 0.0000 | 70,870.00 | 5 | 454 |
| \$ / R MAXI | On | 16/09/2019 | Foreign Exchange Future | | | 14.33400 | | 14.26650 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/12/2019 | Foreign Exchange Future | | | 14.48670 | | 14.41820 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2020 | Foreign Exchange Future | | | 14.65250 | | 14.58150 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 70,870.00 | 5 | 454 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 23,898.04960 | 25,812.384 | 15.18 | 0.4229 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 50,048.04960 | 45,412.384 | 15.18 | 0.5771 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 23,587.30840 | 25,477.330 | 15.20 | 0.4186 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 50,737.30840 | 46,077.330 | 15.20 | 0.5814 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 24,212.66770 | 26,151.574 | 15.15 | 0.4272 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 49,362.66770 | 44,751.574 | 15.15 | 0.5728 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/09/2019 | Foreign Exchange Option | 14.70 | Call | | | 40,043.23780 | 42,134.761 | 15.64 | 0.4214 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/09/2019 | Foreign Exchange Option | 14.70 | Put | | | 83,393.23780 | 78,734.761 | 15.64 | 0.5786 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/09/2019 | Foreign Exchange Option | 14.71 | Call | | | 39,745.10880 | 41,821.236 | 15.66 | 0.4189 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/09/2019 | Foreign Exchange Option | 14.71 | Put | | | 84,095.10880 | 79,421.236 | 15.66 | 0.5811 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/09/2019 | Foreign Exchange Option | 14.69 | Call | | | 40,344.01630 | 42,450.673 | 15.62 | 0.4239 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/09/2019 | Foreign Exchange Option | 14.69 | Put | | | 82,694.01630 | 78,050.673 | 15.62 | 0.5761 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/12/2019 | Foreign Exchange Option | 14.02 | Call | | | 89,854.26670 | 93,366.180 | 14.61 | 0.6312 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/12/2019 | Foreign Exchange Option | 14.02 | Put | | | 50,034.26670 | 46,696.180 | 14.61 | 0.3688 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/12/2019 | Foreign Exchange Option | 14.03 | Call | | | 89,349.64830 | 92,843.526 | 14.63 | 0.6289 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/12/2019 | Foreign Exchange Option | 14.03 | Put | | | 50,529.64830 | 47,173.526 | 14.63 | 0.3711 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/12/2019 | Foreign Exchange Option | 14.01 | Call | | | 90,360.99270 | 93,891.427 | 14.60 | 0.6336 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/12/2019 | Foreign Exchange Option | 14.01 | Put | | | 49,540.99270 | 46,221.427 | 14.60 | 0.3664 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2020 | Foreign Exchange Option | 14.68 | Call | | | 82,670.66060 | 85,293.218 | 15.47 | 0.5245 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2020 | Foreign Exchange Option | 14.68 | Put | | | 92,520.66060 | 88,043.218 | 15.47 | 0.4755 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2020 | Foreign Exchange Option | 14.69 | Call | | | 82,293.47040 | 84,901.943 | 15.49 | 0.5227 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2020 | Foreign Exchange Option | 14.69 | Put | | | 93,143.47040 | 88,651.943 | 15.49 | 0.4773 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2020 | Foreign Exchange Option | 14.67 | Call | | | 83,050.22540 | 85,685.799 | 15.46 | 0.5263 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2020 | Foreign Exchange Option | 14.67 | Put | | | 91,900.22540 | 87,435.799 | 15.46 | 0.4737 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 70,870.00 | 5 | 454 |
| £ / R | On | 26/04/2019 | Foreign Exchange Future | | | 18.40580 | | 18.40490 | | | 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 | 29/04/2019 | Foreign Exchange Future | | | 18.41510 | | 18.41410 | | | 0.0000 | 0.00 | 0 | 27 |
| £ / R | On | 31/05/2019 | Foreign Exchange Future | | | 18.51390 | | 18.51300 | | | 0.0000 | 0.00 | 0 | 91 |
| £ / R | On | 14/06/2019 | Foreign Exchange Future | | | 18.55760 | | 18.55660 | | | 0.0000 | 195,021,818.40 | 10,509 | 118,562 |
| £ / R | On | 28/06/2019 | Foreign Exchange Future | | | 18.60150 | | 18.60030 | | | 0.0000 | 316,225.50 | 17 | 49 |
| £ / R | On | 16/09/2019 | Foreign Exchange Future | | | 18.85330 | | 18.85070 | | | 0.0000 | 0.00 | 0 | 23,418 |
| £ / R | On | 13/12/2019 | Foreign Exchange Future | | | 19.12970 | | 19.12720 | | | 0.0000 | 0.00 | 0 | 12,845 |
| £ / R | On | 16/03/2020 | Foreign Exchange Future | | | 19.43220 | | 19.42650 | | | 0.0000 | 0.00 | 0 | 4,674 |
| Total £ / R Future | | | | | | | | | | | | 195,338,043.90 | 10,526 | 159,786 |
| £ / R | On | 26/04/2019 | Foreign Exchange Option | 18.11 | Put | | | 73.49570 | 57.945 | 13.72 | 0.2344 | 0.00 | 0 | 0 |
| £ / R | On | 26/04/2019 | Foreign Exchange Option | 18.11 | Call | | | 368.39570 | 353.745 | 13.72 | 0.7656 | 0.00 | 0 | 0 |
| £ / R | On | 29/04/2019 | Foreign Exchange Option | 17.68 | Put | | | 22.94130 | 18.006 | 15.17 | 0.0753 | 0.00 | 0 | 0 |
| £ / R | On | 29/04/2019 | Foreign Exchange Option | 17.68 | Call | | | 757.04130 | 753.106 | 15.17 | 0.9247 | 0.00 | 0 | 0 |
| £ / R | On | 31/05/2019 | Foreign Exchange Option | 19.28 | Put | | | 900.72620 | 895.738 | 15.18 | 0.7685 | 0.00 | 0 | 0 |
| £ / R | On | 31/05/2019 | Foreign Exchange Option | 19.28 | Call | | | 133.72620 | 129.638 | 15.18 | 0.2315 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Call | | | 381.42670 | 376.761 | 13.81 | 0.4831 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Put | | | 454.82670 | 449.161 | 13.81 | 0.5169 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Call | | | 377.33460 | 372.684 | 13.83 | 0.4793 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Put | | | 460.73460 | 455.084 | 13.83 | 0.5207 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Call | | | 385.55330 | 380.873 | 13.80 | 0.4869 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Put | | | 448.95330 | 443.273 | 13.80 | 0.5131 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.00 | Put | | | 180.69110 | 174.947 | 13.38 | 0.2763 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.00 | Call | | | 737.29110 | 732.547 | 13.38 | 0.7237 | 0.00 | 0 | 1,000 |
| £ / R | On | 28/06/2019 | Foreign Exchange Option | 18.49 | Put | | | 401.79170 | 397.026 | 13.62 | 0.4486 | 0.00 | 0 | 0 |
| £ / R | On | 28/06/2019 | Foreign Exchange Option | 18.49 | Call | | | 512.09170 | 508.526 | 13.62 | 0.5514 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.81 | Call | | | 699.26950 | 696.979 | 13.88 | 0.5281 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.81 | Put | | | 658.56950 | 653.679 | 13.88 | 0.4719 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.27 | Put | | | 407.77430 | 403.187 | 13.64 | 0.3446 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.27 | Call | | | 988.47430 | 986.487 | 13.64 | 0.6554 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 19.15 | Call | | | 561.22520 | 558.964 | 14.21 | 0.4508 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 19.15 | Put | | | 860.52520 | 855.664 | 14.21 | 0.5492 | 0.00 | 0 | 500 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.82 | Call | | | 694.58080 | 692.282 | 13.89 | 0.5258 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.82 | Put | | | 663.88080 | 658.982 | 13.89 | 0.4742 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.83 | Call | | | 689.91070 | 687.614 | 13.89 | 0.5234 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.83 | Put | | | 669.21070 | 664.314 | 13.89 | 0.4766 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.95 | Call | | | 595.27600 | 590.716 | 14.93 | 0.3876 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.95 | Put | | | 1,418.07600 | 1,411.016 | 14.93 | 0.6124 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 22.13 | Put | | | 3,209.57240 | 3,203.843 | 16.75 | 0.8418 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 22.13 | Call | | | 206.77240 | 203.543 | 16.75 | 0.1582 | 0.00 | 0 | 500 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.96 | Call | | | 592.33130 | 587.773 | 14.93 | 0.3861 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.96 | Put | | | 1,425.13130 | 1,418.073 | 14.93 | 0.6139 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.97 | Call | | | 589.40050 | 584.844 | 14.94 | 0.3846 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 19.97 | Put | | | 1,432.20050 | 1,425.144 | 14.94 | 0.6154 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 18.75 | Call | | | 1,072.99950 | 1,069.251 | 14.12 | 0.5918 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2019 | Foreign Exchange Option | 18.75 | Put | | | 695.79950 | 689.551 | 14.12 | 0.4082 | 0.00 | 0 | 500 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.31 | Call | | | 766.19140 | 760.136 | 15.10 | 0.4079 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.31 | Put | | | 1,649.69140 | 1,637.936 | 15.10 | 0.5921 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.29 | Call | | | 772.30720 | 766.269 | 15.09 | 0.4104 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.29 | Put | | | 1,635.80720 | 1,624.069 | 15.09 | 0.5896 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 19.00 | Put | | | 859.34810 | 850.331 | 14.34 | 0.4081 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 19.00 | Call | | | 1,285.84810 | 1,282.531 | 14.34 | 0.5919 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.30 | Call | | | 769.23980 | 763.200 | 15.10 | 0.4091 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2020 | Foreign Exchange Option | 20.30 | Put | | | 1,642.73980 | 1,631.000 | 15.10 | 0.5909 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 2,500 |
| Total £ / R | | | | | | | | | | | | 195,338,043.90 | 10,526 | 162,286 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.12720 | | 0.12660 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Future | | | 0.12960 | | 0.12890 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Future | | | 0.13190 | | 0.13120 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Future | | | 0.13450 | | 0.13370 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Put | | | 1,385.67230 | 1,329.575 | 18.85 | 0.8901 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Call | | | 722.22720 | 769.056 | 13.55 | 0.8636 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Put | | | 62.22720 | 49.056 | 13.55 | 0.1364 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Call | | | 203.72160 | 220.099 | 16.59 | 0.3847 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Put | | | 543.72160 | 500.099 | 16.59 | 0.6153 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Call | | | 45.67230 | 49.575 | 18.85 | 0.1099 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,034.24650 | 1,085.216 | 14.03 | 0.8139 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.12 | Put | | | 144.24650 | 125.216 | 14.03 | 0.1861 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.13 | Call | | | 499.61100 | 527.578 | 16.33 | 0.5095 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.13 | Put | | | 609.61100 | 567.578 | 16.33 | 0.4905 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.14 | Call | | | 228.02720 | 241.195 | 18.09 | 0.2741 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/09/2019 | Foreign Exchange Option | 0.14 | Put | | | 1,338.02720 | 1,281.195 | 18.09 | 0.7259 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,309.37420 | 1,359.444 | 14.23 | 0.8093 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.12 | Put | | | 189.37420 | 169.444 | 14.23 | 0.1907 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.13 | Call | | | 763.72580 | 794.336 | 16.39 | 0.5697 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.13 | Put | | | 643.72580 | 604.336 | 16.39 | 0.4303 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.14 | Call | | | 428.13050 | 446.606 | 17.86 | 0.3676 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2019 | Foreign Exchange Option | 0.14 | Put | | | 1,308.13050 | 1,256.606 | 17.86 | 0.6324 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.14 | Call | | | 655.67910 | 682.916 | 17.80 | 0.4404 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.14 | Put | | | 1,285.67910 | 1,232.916 | 17.80 | 0.5596 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.15 | Call | | | 414.54040 | 432.148 | 18.92 | 0.3047 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.15 | Put | | | 2,044.54040 | 1,982.148 | 18.92 | 0.6953 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.13 | Call | | | 1,031.31580 | 1,070.921 | 16.37 | 0.6162 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2020 | Foreign Exchange Option | 0.13 | Put | | | 661.31580 | 620.921 | 16.37 | 0.3838 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| € / R | On | 26/04/2019 | Foreign Exchange Future | | | 15.93880 | | 15.88140 | | | 0.0000 | 0.00 | 0 | 1 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 31/05/2019 | Foreign Exchange Future | | | 16.05120 | | 15.99370 | | | 0.0000 | 0.00 | 0 | 2 |
| € / R | On | 10/06/2019 | Foreign Exchange Future | | | 16.08350 | | 16.02610 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Future | | | 16.09650 | | 16.03900 | | | 0.0000 | 41,963,575.50 | 2,607 | 121,323 |
| € / R | On | 14/08/2019 | Foreign Exchange Future | | | 16.29750 | | 16.23820 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Future | | | 16.40700 | | 16.34670 | | | 0.0000 | 0.00 | 0 | 42,882 |
| € / R | On | 13/12/2019 | Foreign Exchange Future | | | 16.70250 | | 16.64060 | | | 0.0000 | 50,107.50 | 3 | 32,686 |
| € / R | On | 10/02/2020 | Foreign Exchange Future | | | 16.90930 | | 16.84550 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Future | | | 17.02860 | | 16.96340 | | | 0.0000 | 0.00 | 0 | 4,361 |
| Total € / R Future | | | | | | | | | | | | 42,013,683.00 | 2,610 | 201,255 |
| € / R | On | 26/04/2019 | Foreign Exchange Option | 16.42 | Put | | | 554.49060 | 497.278 | 13.65 | 0.9040 | 0.00 | 0 | 0 |
| € / R | On | 26/04/2019 | Foreign Exchange Option | 16.42 | Call | | | 15.89060 | 16.078 | 13.65 | 0.0960 | 0.00 | 0 | 0 |
| € / R | On | 31/05/2019 | Foreign Exchange Option | 16.15 | Put | | | 405.23350 | 363.022 | 13.80 | 0.5408 | 0.00 | 0 | 0 |
| € / R | On | 31/05/2019 | Foreign Exchange Option | 16.15 | Call | | | 248.93350 | 264.222 | 13.80 | 0.4592 | 0.00 | 0 | 0 |
| € / R | On | 10/06/2019 | Foreign Exchange Option | 14.25 | Put | | | 6.86060 | 5.583 | 14.83 | 0.0165 | 0.00 | 0 | 0 |
| € / R | On | 10/06/2019 | Foreign Exchange Option | 14.25 | Call | | | 1,782.96060 | 1,839.083 | 14.83 | 0.9835 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 15.35 | Call | | | 778.02990 | 820.006 | 12.53 | 0.8334 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 15.35 | Put | | | 89.02990 | 73.506 | 12.53 | 0.1666 | 0.00 | 0 | 570 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.64 | Put | | | 767.64070 | 718.414 | 14.76 | 0.7018 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.64 | Call | | | 166.64070 | 174.914 | 14.76 | 0.2982 | 0.00 | 0 | 300 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.73 | Call | | | 148.69320 | 155.834 | 14.98 | 0.2707 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Put | | | 955.42100 | 903.725 | 15.31 | 0.7678 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Call | | | 122.78630 | 128.567 | 15.34 | 0.2297 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Put | | | 963.78630 | 912.067 | 15.34 | 0.7703 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Call | | | 126.07700 | 131.902 | 15.29 | 0.2348 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.73 | Put | | | 839.69320 | 789.334 | 14.98 | 0.7293 | 0.00 | 0 | 500 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Put | | | 947.07700 | 895.402 | 15.29 | 0.7652 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Call | | | 124.42100 | 130.225 | 15.31 | 0.2322 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.03 | Put | | | 402.32000 | 370.569 | 13.33 | 0.3995 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.03 | Call | | | 610.52000 | 638.069 | 13.33 | 0.6005 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 19.65 | Put | | | 3,441.96720 | 3,383.400 | 18.64 | 0.9551 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 19.65 | Call | | | 30.16720 | 30.900 | 18.64 | 0.0449 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.24 | Call | | | 511.77650 | 535.080 | 13.60 | 0.5336 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.24 | Put | | | 513.57650 | 477.580 | 13.60 | 0.4664 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 17.01 | Call | | | 272.86180 | 283.715 | 14.99 | 0.3245 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 17.01 | Put | | | 1,044.66180 | 996.215 | 14.99 | 0.6755 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.77 | Put | | | 1,639.98450 | 1,587.092 | 16.01 | 0.7636 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 15.62 | Put | | | 249.75870 | 227.229 | 12.83 | 0.2633 | 0.00 | 0 | 14,429 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.78 | Call | | | 215.21840 | 222.565 | 16.03 | 0.2349 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.78 | Put | | | 1,648.51840 | 1,595.565 | 16.03 | 0.7651 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.79 | Call | | | 213.76660 | 221.047 | 16.04 | 0.2335 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.79 | Put | | | 1,657.06660 | 1,604.047 | 16.04 | 0.7665 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.77 | Call | | | 216.68450 | 224.092 | 16.01 | 0.2364 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 18.60 | Call | | | 120.84070 | 124.694 | 17.12 | 0.1409 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 18.27 | Put | | | 2,076.11400 | 2,021.022 | 16.72 | 0.8262 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 18.27 | Call | | | 152.81400 | 158.022 | 16.72 | 0.1738 | 0.00 | 0 | 14,429 |

| 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 | 15.85 | Call | | | 835.81010 | 868.996 | 13.11 | 0.6734 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 15.85 | Put | | | 339.11010 | 311.996 | 13.11 | 0.3266 | 0.00 | 0 | 587 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 15.62 | Call | | | 976.45870 | 1,014.229 | 12.83 | 0.7367 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 18.60 | Put | | | 2,374.14070 | 2,317.694 | 17.12 | 0.8591 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 20.62 | Put | | | 4,107.68580 | 4,045.896 | 19.62 | 0.8928 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 20.62 | Call | | | 128.28580 | 128.396 | 19.62 | 0.1072 | 0.00 | 0 | 17,150 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 19.79 | Put | | | 3,313.12230 | 3,254.535 | 18.18 | 0.8587 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 16.15 | Put | | | 508.74860 | 477.024 | 13.53 | 0.3590 | 0.00 | 0 | 17,150 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 19.80 | Put | | | 3,322.40530 | 3,263.793 | 18.19 | 0.8593 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 19.80 | Call | | | 163.00530 | 166.293 | 18.19 | 0.1407 | 0.00 | 0 | 61,500 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 15.70 | Put | | | 322.64940 | 299.821 | 13.11 | 0.2629 | 0.00 | 0 | 136,646 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.01 | Call | | | 381.13110 | 390.747 | 15.96 | 0.3028 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.01 | Put | | | 1,750.53110 | 1,698.247 | 15.96 | 0.6972 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 13.73 | Call | | | 2,944.53990 | 3,003.745 | 14.13 | 0.9611 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 13.73 | Put | | | 33.93990 | 31.246 | 14.13 | 0.0389 | 0.00 | 0 | 17,150 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 16.15 | Call | | | 999.34860 | 1,029.524 | 13.53 | 0.6410 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 15.85 | Put | | | 376.92580 | 350.015 | 13.17 | 0.2936 | 0.00 | 0 | 61,500 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.02 | Call | | | 379.27170 | 388.829 | 15.97 | 0.3015 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.02 | Put | | | 1,758.67170 | 1,706.329 | 15.97 | 0.6985 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 14.09 | Call | | | 2,602.84770 | 2,660.587 | 13.78 | 0.9424 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 14.09 | Put | | | 52.24770 | 48.086 | 13.78 | 0.0576 | 0.00 | 0 | 136,646 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 15.70 | Call | | | 1,263.24940 | 1,302.321 | 13.11 | 0.7371 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 19.79 | Call | | | 163.72230 | 167.035 | 18.18 | 0.1413 | 0.00 | 0 | 136,646 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.03 | Call | | | 377.42760 | 386.922 | 15.99 | 0.3002 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 18.03 | Put | | | 1,766.82760 | 1,714.422 | 15.99 | 0.6998 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 14.23 | Call | | | 2,472.04030 | 2,529.058 | 13.64 | 0.9333 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 14.23 | Put | | | 61.44030 | 56.558 | 13.64 | 0.0667 | 0.00 | 0 | 61,500 |
| € / R | On | 13/12/2019 | Foreign Exchange Option | 15.85 | Call | | | 1,167.52580 | 1,202.515 | 13.17 | 0.7064 | 0.00 | 0 | 0 |
| € / R | On | 10/02/2020 | Foreign Exchange Option | 16.91 | Put | | | 918.77100 | 876.911 | 14.34 | 0.4742 | 0.00 | 0 | 0 |
| € / R | On | 10/02/2020 | Foreign Exchange Option | 16.91 | Call | | | 854.27100 | 876.211 | 14.34 | 0.5258 | 0.00 | 0 | 15,000 |
| € / R | On | 10/02/2020 | Foreign Exchange Option | 17.00 | Put | | | 974.52420 | 931.656 | 14.45 | 0.4902 | 0.00 | 0 | 0 |
| € / R | On | 10/02/2020 | Foreign Exchange Option | 17.00 | Call | | | 820.02420 | 840.956 | 14.45 | 0.5098 | 0.00 | 0 | 15,000 |
| € / R | On | 10/02/2020 | Foreign Exchange Option | 17.07 | Put | | | 1,018.87390 | 975.240 | 14.54 | 0.5023 | 0.00 | 0 | 0 |
| € / R | On | 10/02/2020 | Foreign Exchange Option | 17.07 | Call | | | 794.37390 | 814.540 | 14.54 | 0.4977 | 0.00 | 0 | 15,000 |
| € / R | On | 10/02/2020 | Foreign Exchange Option | 16.65 | Put | | | 766.72140 | 728.269 | 14.04 | 0.4266 | 0.00 | 0 | 0 |
| € / R | On | 10/02/2020 | Foreign Exchange Option | 16.65 | Call | | | 962.22140 | 987.569 | 14.04 | 0.5734 | 0.00 | 0 | 21,000 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.47 | Call | | | 508.36370 | 519.104 | 16.12 | 0.3267 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.47 | Put | | | 2,014.96370 | 1,960.504 | 16.12 | 0.6733 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.45 | Call | | | 512.32310 | 523.162 | 16.09 | 0.3289 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.45 | Put | | | 1,998.92310 | 1,944.561 | 16.09 | 0.6711 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.46 | Call | | | 510.33580 | 521.128 | 16.11 | 0.3278 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2020 | Foreign Exchange Option | 18.46 | Put | | | 2,006.93580 | 1,952.528 | 16.11 | 0.6722 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 742,703 |
| Total € / R | | | | | | | | | | | | 42,013,683.00 | 2,610 | 943,958 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.18160 | | 10.13680 | | | 0.0000 | 4,123,548.00 | 405 | 26,772 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Future | | | 10.31640 | | 10.26980 | | | 0.0000 | 0.00 | 0 | 1,731 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 10.44680 | | 10.39930 | | | 0.0000 | 0.00 | 0 | 400 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Future | | | 10.58780 | | 10.53930 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | | 4,123,548.00 | 405 | 28,903 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Put | | | 883.33880 | 841.168 | 13.94 | 0.9117 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Call | | | 19.59780 | 22.150 | 13.97 | 0.0862 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Put | | | 892.79780 | 850.550 | 13.97 | 0.9138 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Call | | | 19.07090 | 21.549 | 14.00 | 0.0841 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Put | | | 902.27090 | 859.949 | 14.00 | 0.9159 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Call | | | 20.13880 | 22.768 | 13.94 | 0.0883 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.77 | Put | | | 647.51510 | 613.564 | 12.48 | 0.6887 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Call | | | 151.61530 | 164.590 | 12.43 | 0.3187 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Put | | | 631.81530 | 598.190 | 12.43 | 0.6813 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.76 | Call | | | 149.44940 | 162.262 | 12.46 | 0.3150 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.76 | Put | | | 639.64940 | 605.862 | 12.46 | 0.6850 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.77 | Call | | | 147.31510 | 159.964 | 12.48 | 0.3113 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.90 | Call | | | 227.25450 | 241.919 | 12.47 | 0.3562 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.90 | Put | | | 727.95450 | 695.119 | 12.47 | 0.6438 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.91 | Call | | | 224.84540 | 239.330 | 12.49 | 0.3531 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.91 | Put | | | 735.54540 | 702.530 | 12.49 | 0.6469 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.89 | Call | | | 229.72810 | 244.537 | 12.45 | 0.3594 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.89 | Put | | | 720.42810 | 687.737 | 12.45 | 0.6406 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.00 | Put | | | 805.05330 | 770.642 | 12.66 | 0.6737 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.00 | Call | | | 204.35330 | 217.442 | 12.66 | 0.3263 | 0.00 | 0 | 1,000 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.05 | Put | | | 813.67480 | 780.782 | 12.52 | 0.6165 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.06 | Call | | | 300.42770 | 315.828 | 12.53 | 0.3808 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.06 | Put | | | 821.12770 | 788.028 | 12.53 | 0.6192 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.07 | Call | | | 297.90040 | 313.099 | 12.55 | 0.3781 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.07 | Put | | | 828.60040 | 795.299 | 12.55 | 0.6219 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2020 | Foreign Exchange Option | 11.05 | Call | | | 302.97480 | 318.582 | 12.52 | 0.3835 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 1,000 |
| Total AU\$ / R | | | | | | | | | | | | 4,123,548.00 | 405 | 29,903 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Future | | | 10.62750 | | 10.56690 | | | 0.0000 | 0.00 | 0 | 2,200 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Future | | | 10.77110 | | 10.70860 | | | 0.0000 | 0.00 | 0 | 1,165 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Future | | | 10.90650 | | 10.84390 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Future | | | 11.05460 | | 10.98960 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 3,365 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.80 | Call | | | 134.39530 | 151.107 | 13.21 | 0.3911 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.80 | Put | | | 367.49530 | 323.607 | 13.21 | 0.6089 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.81 | Call | | | 131.59760 | 147.985 | 13.25 | 0.3847 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.81 | Put | | | 374.69760 | 330.485 | 13.25 | 0.6153 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.79 | Call | | | 137.24840 | 154.291 | 13.18 | 0.3975 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/06/2019 | Foreign Exchange Option | 10.79 | Put | | | 360.34840 | 316.791 | 13.18 | 0.6025 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.39 | Call | | | 155.10460 | 167.658 | 14.12 | 0.2859 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.39 | Put | | | 836.50460 | 786.558 | 14.12 | 0.7141 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.40 | Call | | | 153.22750 | 165.633 | 14.14 | 0.2830 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.40 | Put | | | 844.62750 | 794.533 | 14.14 | 0.7170 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.38 | Call | | | 157.00320 | 169.710 | 14.10 | 0.2888 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/09/2019 | Foreign Exchange Option | 11.38 | Put | | | 828.40320 | 778.610 | 14.10 | 0.7112 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.54 | Call | | | 240.84930 | 254.427 | 14.02 | 0.3305 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.54 | Put | | | 936.94930 | 887.927 | 14.02 | 0.6695 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.55 | Call | | | 238.69650 | 252.142 | 14.04 | 0.3280 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.55 | Put | | | 944.79650 | 895.642 | 14.04 | 0.6720 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.53 | Call | | | 243.02620 | 256.735 | 14.00 | 0.3330 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2019 | Foreign Exchange Option | 11.53 | Put | | | 929.12620 | 880.235 | 14.00 | 0.6670 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.69 | Call | | | 325.60410 | 340.024 | 13.94 | 0.3626 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.69 | Put | | | 1,026.00410 | 975.424 | 13.94 | 0.6374 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.70 | Call | | | 323.28040 | 337.579 | 13.96 | 0.3604 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.70 | Put | | | 1,033.68040 | 982.979 | 13.96 | 0.6396 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.68 | Call | | | 327.94660 | 342.488 | 13.93 | 0.3648 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2020 | Foreign Exchange Option | 11.68 | Put | | | 1,018.34660 | 967.888 | 13.93 | 0.6352 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 3,365 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Future | | | 14.16070 | | 14.14360 | | | 0.0000 | 0.00 | 0 | 1,093 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Future | | | 14.44780 | | 14.42900 | | | 0.0000 | 0.00 | 0 | 300 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Future | | | 14.72190 | | 14.70240 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Future | | | 15.02390 | | 15.00270 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 1,393 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Call | | | 141.18550 | 141.879 | 15.39 | 0.2723 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Put | | | 727.58550 | 711.179 | 15.39 | 0.7277 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Call | | | 139.23760 | 139.895 | 15.42 | 0.2690 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Put | | | 735.63760 | 719.195 | 15.42 | 0.7310 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 143.16100 | 143.890 | 15.37 | 0.2755 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 719.56100 | 703.191 | 15.37 | 0.7245 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.69 | Call | | | 203.42230 | 204.363 | 16.55 | 0.2370 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.69 | Put | | | 1,464.42230 | 1,446.563 | 16.55 | 0.7630 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.70 | Call | | | 201.93200 | 202.858 | 16.57 | 0.2354 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.70 | Put | | | 1,472.93200 | 1,455.058 | 16.57 | 0.7646 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.68 | Call | | | 204.92230 | 205.881 | 16.53 | 0.2385 | 0.00 | 0 | 0 |
| CHF / R | On | 16/09/2019 | Foreign Exchange Option | 15.68 | Put | | | 1,455.92230 | 1,438.081 | 16.53 | 0.7615 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.95 | Call | | | 358.96430 | 358.868 | 16.77 | 0.3016 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.95 | Put | | | 1,606.56430 | 1,586.968 | 16.77 | 0.6984 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.96 | Call | | | 357.08980 | 356.982 | 16.79 | 0.3003 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.96 | Put | | | 1,614.68980 | 1,595.082 | 16.79 | 0.6997 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.97 | Call | | | 355.22690 | 355.108 | 16.81 | 0.2989 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2019 | Foreign Exchange Option | 15.97 | Put | | | 1,622.82690 | 1,603.208 | 16.81 | 0.7011 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.63 | Call | | | 439.96510 | 439.155 | 17.44 | 0.3001 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.63 | Put | | | 2,067.26510 | 2,045.255 | 17.44 | 0.6999 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.64 | Call | | | 438.10050 | 437.278 | 17.46 | 0.2990 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.64 | Put | | | 2,075.40050 | 2,053.378 | 17.46 | 0.7010 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.62 | Call | | | 441.83390 | 441.036 | 17.43 | 0.3012 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2020 | Foreign Exchange Option | 16.62 | Put | | | 2,059.13390 | 2,037.136 | 17.43 | 0.6988 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 1,393 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.15810 | | 2.14950 | | | 0.0000 | 2,697,625.00 | 1,250 | 1,485 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Future | | | 2.20100 | | 2.19210 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Future | | | 2.24200 | | 2.23280 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Future | | | 2.28720 | | 2.27730 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 2,697,625.00 | 1,250 | 1,485 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Call | | | 393.93950 | 429.427 | 12.67 | 0.5033 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Put | | | 498.93950 | 448.427 | 12.67 | 0.4967 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Call | | | 482.34020 | 523.438 | 12.38 | 0.5769 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Put | | | 387.34020 | 342.438 | 12.38 | 0.4231 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Call | | | 435.04490 | 473.552 | 12.50 | 0.5398 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Put | | | 440.04490 | 392.552 | 12.50 | 0.4602 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.40 | Put | | | 2,289.22370 | 2,215.915 | 14.96 | 0.8011 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.38 | Call | | | 236.32000 | 253.594 | 14.74 | 0.2202 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.38 | Put | | | 2,115.32000 | 2,043.594 | 14.74 | 0.7798 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.39 | Call | | | 222.86230 | 239.323 | 14.85 | 0.2093 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.39 | Put | | | 2,201.86230 | 2,129.323 | 14.85 | 0.7907 | 0.00 | 0 | 0 |
| DKK / R | On | 16/09/2019 | Foreign Exchange Option | 2.40 | Call | | | 210.22370 | 225.915 | 14.96 | 0.1989 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.54 | Call | | | 242.23220 | 253.726 | 15.48 | 0.1765 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.54 | Put | | | 3,314.23220 | 3,233.726 | 15.48 | 0.8235 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.55 | Call | | | 231.04650 | 242.084 | 15.54 | 0.1695 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.55 | Put | | | 3,403.04650 | 3,322.084 | 15.54 | 0.8305 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.53 | Call | | | 253.97380 | 265.944 | 15.43 | 0.1837 | 0.00 | 0 | 0 |
| DKK / R | On | 13/12/2019 | Foreign Exchange Option | 2.53 | Put | | | 3,225.97380 | 3,145.944 | 15.43 | 0.8163 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.61 | Put | | | 3,695.74510 | 3,608.142 | 15.64 | 0.7899 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.62 | Call | | | 356.15420 | 367.116 | 15.70 | 0.2039 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.62 | Put | | | 3,783.15420 | 3,695.116 | 15.70 | 0.7961 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.60 | Call | | | 381.82330 | 393.672 | 15.59 | 0.2166 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.60 | Put | | | 3,608.82330 | 3,521.672 | 15.59 | 0.7834 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2020 | Foreign Exchange Option | 2.61 | Call | | | 368.74510 | 380.142 | 15.64 | 0.2101 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| Total DKK / R | | | | | | | | | | | | 2,697,625.00 | 1,250 | 1,485 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.80900 | | 1.80150 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 16/09/2019 | Foreign Exchange Future | | | 1.83280 | | 1.82510 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/12/2019 | Foreign Exchange Future | | | 1.85540 | | 1.84750 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Call | | | 651.41770 | 695.616 | 14.13 | 0.6956 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Put | | | 236.41770 | 205.617 | 14.13 | 0.3044 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Call | | | 591.63250 | 632.434 | 14.22 | 0.6590 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Put | | | 276.63250 | 242.434 | 14.22 | 0.3410 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Call | | | 715.09570 | 762.646 | 14.03 | 0.7311 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Put | | | 200.09570 | 172.646 | 14.03 | 0.2689 | 0.00 | 0 | 0 |
| HK\$/R | On | 16/09/2019 | Foreign Exchange Option | 1.82 | Call | | | 727.05090 | 761.925 | 14.76 | 0.5482 | 0.00 | 0 | 0 |
| HK\$/R | On | 16/09/2019 | Foreign Exchange Option | 1.82 | Put | | | 676.05090 | 633.925 | 14.76 | 0.4518 | 0.00 | 0 | 0 |
| HK\$/R | On | 16/09/2019 | Foreign Exchange Option | 1.83 | Call | | | 684.51680 | 717.462 | 14.88 | 0.5255 | 0.00 | 0 | 0 |
| HK\$/R | On | 16/09/2019 | Foreign Exchange Option | 1.83 | Put | | | 733.51680 | 689.462 | 14.88 | 0.4745 | 0.00 | 0 | 0 |
| HK\$/R | On | 16/09/2019 | Foreign Exchange Option | 1.81 | Call | | | 771.90240 | 808.761 | 14.65 | 0.5712 | 0.00 | 0 | 0 |
| HK\$/R | On | 16/09/2019 | Foreign Exchange Option | 1.81 | Put | | | 620.90240 | 580.761 | 14.65 | 0.4288 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/12/2019 | Foreign Exchange Option | 1.85 | Put | | | 928.73720 | 882.095 | 15.14 | 0.4660 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/12/2019 | Foreign Exchange Option | 1.83 | Call | | | 989.59830 | 1,025.139 | 14.95 | 0.5692 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/12/2019 | Foreign Exchange Option | 1.83 | Put | | | 814.59830 | 771.139 | 14.95 | 0.4308 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/12/2019 | Foreign Exchange Option | 1.84 | Call | | | 945.76660 | 979.700 | 15.05 | 0.5514 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/12/2019 | Foreign Exchange Option | 1.84 | Put | | | 870.76660 | 825.700 | 15.05 | 0.4486 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/12/2019 | Foreign Exchange Option | 1.85 | Call | | | 903.73720 | 936.095 | 15.14 | 0.5340 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.13910 | | 0.13800 | | | 0.0000 | 0.00 | 0 | 2,166 |
| KES / R | On | 16/09/2019 | Foreign Exchange Future | | | 0.13860 | | 0.13640 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 13/12/2019 | Foreign Exchange Future | | | 0.13840 | | 0.13710 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 16/03/2020 | Foreign Exchange Future | | | 0.13800 | | 0.13730 | | | 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 | 14/06/2019 | Foreign Exchange Future | | | 1.67540 | | 1.66470 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 16/09/2019 | Foreign Exchange Future | | | 1.69970 | | 1.68890 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 13/12/2019 | Foreign Exchange Future | | | 1.72220 | | 1.71090 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NOK/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NOK/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 9.59400 | | 9.54400 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Future | | | 9.72010 | | 9.66880 | | | 0.0000 | 0.00 | 0 | 646 |

| 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 | 13/12/2019 | Foreign Exchange Future | | | 9.83990 | | 9.78860 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Future | | | 9.96880 | | 9.91650 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 646 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Call | | | 77.24250 | 86.626 | 13.47 | 0.2776 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Put | | | 453.24250 | 412.627 | 13.47 | 0.7224 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Call | | | 75.35010 | 84.515 | 13.50 | 0.2720 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Put | | | 461.35010 | 420.515 | 13.50 | 0.7280 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Call | | | 79.17960 | 88.789 | 13.43 | 0.2833 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Put | | | 445.17960 | 404.789 | 13.43 | 0.7167 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.85 | Call | | | 243.90030 | 262.235 | 12.79 | 0.4526 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.85 | Put | | | 425.10030 | 392.135 | 12.79 | 0.5474 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.86 | Call | | | 240.52520 | 258.626 | 12.81 | 0.4479 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.86 | Put | | | 431.72520 | 398.526 | 12.81 | 0.5521 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.84 | Call | | | 247.32200 | 265.888 | 12.76 | 0.4574 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/09/2019 | Foreign Exchange Option | 9.84 | Put | | | 418.52200 | 385.788 | 12.76 | 0.5426 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.35 | Call | | | 222.16660 | 234.125 | 13.56 | 0.3432 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.35 | Put | | | 783.56660 | 744.226 | 13.56 | 0.6568 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.36 | Call | | | 219.87700 | 231.702 | 13.58 | 0.3403 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.36 | Put | | | 791.27700 | 751.802 | 13.58 | 0.6597 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.34 | Call | | | 224.48160 | 236.626 | 13.54 | 0.3462 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/12/2019 | Foreign Exchange Option | 10.34 | Put | | | 775.88160 | 736.726 | 13.54 | 0.6538 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.52 | Call | | | 288.13720 | 300.218 | 13.57 | 0.3636 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.52 | Put | | | 891.63720 | 851.418 | 13.57 | 0.6364 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.53 | Call | | | 285.77550 | 297.740 | 13.59 | 0.3611 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.53 | Put | | | 899.27550 | 858.940 | 13.59 | 0.6389 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.51 | Call | | | 290.52070 | 302.719 | 13.55 | 0.3661 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 16/03/2020 | Foreign Exchange Option | 10.51 | Put | | | 884.02070 | 843.919 | 13.55 | 0.6339 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 646 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.33140 | | 1.32810 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 16/09/2019 | Foreign Exchange Future | | | 1.33740 | | 1.33390 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/12/2019 | Foreign Exchange Future | | | 1.34160 | | 1.33810 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Call | | | 81.00000 | 114.000 | | 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 | | | 0.00000 | 14.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Put | | | 19.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Call | | | 181.00000 | 214.000 | | 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 |
| PULA / R | On | 16/09/2019 | Foreign Exchange Option | 1.33 | Call | | | 39.00000 | 74.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 16/09/2019 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------|------------------|---------------|
| PULA / R | On | 16/09/2019 | Foreign Exchange Option | 1.34 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 16/09/2019 | Foreign Exchange Option | 1.34 | Put | | | 61.00000 | 26.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 16/09/2019 | Foreign Exchange Option | 1.32 | Call | | | 139.00000 | 174.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 16/09/2019 | Foreign Exchange Option | 1.32 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/12/2019 | Foreign Exchange Option | 1.34 | Call | | | 0.00000 | 16.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/12/2019 | Foreign Exchange Option | 1.34 | Put | | | 19.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/12/2019 | Foreign Exchange Option | 1.35 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/12/2019 | Foreign Exchange Option | 1.35 | Put | | | 119.00000 | 84.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/12/2019 | Foreign Exchange Option | 1.33 | Call | | | 81.00000 | 116.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/12/2019 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO £ | On | 14/06/2019 | Foreign Exchange Future | | | 1.30930 | | 1.31530 | | | 0.0000 | 460,873.60 | 352 | 702 |
| QUANTO £ | On | 16/09/2019 | Foreign Exchange Future | | | 1.31530 | | 1.32130 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 13/12/2019 | Foreign Exchange Future | | | 1.32050 | | 1.32660 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £ | On | 16/03/2020 | Foreign Exchange Future | | | 1.32620 | | 1.33230 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ Future | | | | | | | | | | | | 460,873.60 | 352 | 702 |
| Total QUANTO £ / \$ | | | | | | | | | | | | 460,873.60 | 352 | 702 |
| QUANTO € | On | 14/06/2019 | Foreign Exchange Future | | | 1.13560 | | 1.13680 | | | 0.0000 | 0.00 | 0 | 5 |
| QUANTO € | On | 16/09/2019 | Foreign Exchange Future | | | 1.14460 | | 1.14580 | | | 0.0000 | 0.00 | 0 | 143 |
| QUANTO € | On | 13/12/2019 | Foreign Exchange Future | | | 1.15300 | | 1.15410 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 16/03/2020 | Foreign Exchange Future | | | 1.16220 | | 1.16340 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 0.00 | 0 | 148 |
| Total QUANTO € / \$ | | | | | | | | | | | | 0.00 | 0 | 148 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.48320 | | 10.44390 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 16/09/2019 | Foreign Exchange Future | | | 10.62120 | | 10.58080 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 13/12/2019 | Foreign Exchange Future | | | 10.75300 | | 10.71200 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Call | | | 494.23220 | 525.166 | 11.91 | 0.8436 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Put | | | 50.33220 | 41.966 | 11.91 | 0.1564 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Call | | | 486.34740 | 517.041 | 11.92 | 0.8383 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Put | | | 52.44740 | 43.841 | 11.92 | 0.1617 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Call | | | 502.18070 | 533.351 | 11.89 | 0.8489 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Put | | | 48.28070 | 40.151 | 11.89 | 0.1511 | 0.00 | 0 | 0 |
| SGD / R | On | 16/09/2019 | Foreign Exchange Option | 10.53 | Call | | | 369.11250 | 390.512 | 12.56 | 0.5583 | 0.00 | 0 | 0 |
| SGD / R | On | 16/09/2019 | Foreign Exchange Option | 10.53 | Put | | | 318.31250 | 299.312 | 12.56 | 0.4417 | 0.00 | 0 | 0 |
| SGD / R | On | 16/09/2019 | Foreign Exchange Option | 10.54 | Call | | | 364.40170 | 385.617 | 12.57 | 0.5537 | 0.00 | 0 | 0 |
| SGD / R | On | 16/09/2019 | Foreign Exchange Option | 10.54 | Put | | | 323.60170 | 304.417 | 12.57 | 0.4463 | 0.00 | 0 | 0 |
| SGD / R | On | 16/09/2019 | Foreign Exchange Option | 10.52 | Call | | | 373.87060 | 395.455 | 12.55 | 0.5630 | 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 | 16/09/2019 | Foreign Exchange Option | 10.52 | Put | | | 313.07060 | 294.255 | 12.55 | 0.4370 | 0.00 | 0 | 0 |
| SGD / R | On | 13/12/2019 | Foreign Exchange Option | 10.67 | Call | | | 468.06630 | 488.395 | 12.84 | 0.5503 | 0.00 | 0 | 0 |
| SGD / R | On | 13/12/2019 | Foreign Exchange Option | 10.67 | Put | | | 426.06630 | 405.395 | 12.84 | 0.4497 | 0.00 | 0 | 0 |
| SGD / R | On | 13/12/2019 | Foreign Exchange Option | 10.68 | Call | | | 463.57040 | 483.740 | 12.85 | 0.5467 | 0.00 | 0 | 0 |
| SGD / R | On | 13/12/2019 | Foreign Exchange Option | 10.68 | Put | | | 431.57040 | 410.740 | 12.85 | 0.4533 | 0.00 | 0 | 0 |
| SGD / R | On | 13/12/2019 | Foreign Exchange Option | 10.66 | Call | | | 472.59500 | 493.089 | 12.83 | 0.5539 | 0.00 | 0 | 0 |
| SGD / R | On | 13/12/2019 | Foreign Exchange Option | 10.66 | Put | | | 420.59500 | 400.089 | 12.83 | 0.4461 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.35130 | | 2.33480 | | | 0.0000 | 0.00 | 0 | 3,646 |
| TRY / R | On | 16/09/2019 | Foreign Exchange Future | | | 2.23860 | | 2.22150 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 13/12/2019 | Foreign Exchange Future | | | 2.14030 | | 2.12520 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 3,646 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Call | | | 0.54440 | 0.479 | 37.60 | 0.0045 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Put | | | 1,195.74440 | 1,179.179 | 37.60 | 0.9955 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Call | | | 0.51400 | 0.451 | 37.60 | 0.0043 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Put | | | 1,205.71400 | 1,189.151 | 37.60 | 0.9957 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Call | | | 0.57660 | 0.509 | 37.60 | 0.0048 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Put | | | 1,185.77660 | 1,169.209 | 37.60 | 0.9952 | 0.00 | 0 | 0 |
| TRY / R | On | 16/09/2019 | Foreign Exchange Option | 2.35 | Call | | | 79.66680 | 85.503 | 22.62 | 0.3980 | 0.00 | 0 | 0 |
| TRY / R | On | 16/09/2019 | Foreign Exchange Option | 2.35 | Put | | | 208.16680 | 196.903 | 22.62 | 0.6020 | 0.00 | 0 | 0 |
| TRY / R | On | 16/09/2019 | Foreign Exchange Option | 2.36 | Call | | | 76.56010 | 82.172 | 22.63 | 0.3870 | 0.00 | 0 | 0 |
| TRY / R | On | 16/09/2019 | Foreign Exchange Option | 2.36 | Put | | | 215.06010 | 203.572 | 22.63 | 0.6130 | 0.00 | 0 | 0 |
| TRY / R | On | 16/09/2019 | Foreign Exchange Option | 2.34 | Call | | | 83.26830 | 89.265 | 22.67 | 0.4096 | 0.00 | 0 | 0 |
| TRY / R | On | 16/09/2019 | Foreign Exchange Option | 2.34 | Put | | | 201.76830 | 190.665 | 22.67 | 0.5904 | 0.00 | 0 | 0 |
| TRY / R | On | 13/12/2019 | Foreign Exchange Option | 2.28 | Call | | | 102.58340 | 106.722 | 23.40 | 0.4062 | 0.00 | 0 | 0 |
| TRY / R | On | 13/12/2019 | Foreign Exchange Option | 2.28 | Put | | | 257.38340 | 246.422 | 23.40 | 0.5938 | 0.00 | 0 | 0 |
| TRY / R | On | 13/12/2019 | Foreign Exchange Option | 2.29 | Call | | | 99.45680 | 103.440 | 23.41 | 0.3973 | 0.00 | 0 | 0 |
| TRY / R | On | 13/12/2019 | Foreign Exchange Option | 2.29 | Put | | | 264.25680 | 253.140 | 23.41 | 0.6027 | 0.00 | 0 | 0 |
| TRY / R | On | 13/12/2019 | Foreign Exchange Option | 2.30 | Call | | | 96.41000 | 100.241 | 23.41 | 0.3885 | 0.00 | 0 | 0 |
| TRY / R | On | 13/12/2019 | Foreign Exchange Option | 2.30 | Put | | | 271.21000 | 259.941 | 23.41 | 0.6115 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 3,646 |
| Total Futures | | | | | | | | | | | | 917 187 326.50 | 62,599 | 1,497,552 |
| Total Options | | | | | | | | | | | | 0.00 | 0 | 7,344,341 |
| Grand Total: | | | | | | | | | | | | 917,187,326.50 | 62,599 | 8,841,893 |