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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/04/2018

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|------------|-------------------------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R | On | 16/04/2018 | Foreign Exchange Future | 12.01660 | 12.06790 | | | 0.0000 | 0.00 | 0 | 192 |
| \$ / R | On | 17/04/2018 | Foreign Exchange Future | 12.01850 | 12.06960 | | | 0.0000 | 0.00 | 0 | 1,551 |
| \$ / R | On | 20/04/2018 | Foreign Exchange Future | 12.02420 | 12.07460 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Future | 12.03060 | 12.08120 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Future | 12.03230 | 12.08280 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2018 | Foreign Exchange Future | 12.03390 | 12.08450 | | | 0.0000 | 0.00 | 0 | 1,846 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Future | 12.04030 | 12.09110 | | | 0.0000 | 0.00 | 0 | 396 |
| \$ / R | On | 02/05/2018 | Foreign Exchange Future | 12.04350 | 12.09440 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 04/05/2018 | Foreign Exchange Future | 12.04680 | 12.09770 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 07/05/2018 | Foreign Exchange Future | 12.05160 | 12.10260 | | | 0.0000 | 0.00 | 0 | 46,000 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Future | 12.05480 | 12.10590 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Future | 12.05810 | 12.10920 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Future | 12.06290 | 12.11420 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Future | 12.06450 | 12.11580 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/05/2018 | Foreign Exchange Future | 12.06930 | 12.12070 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Future | 12.08990 | 12.14190 | | | 0.0000 | 0.00 | 0 | 181 |
| \$ / R | On | 08/06/2018 | Foreign Exchange Future | 12.10270 | 12.15490 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Future | 12.11810 | 12.17070 | | | 0.0000 | 293,997,224.10 | 24,261 | 903,473 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Future | 12.13460 | 12.18750 | | | 0.0000 | 0.00 | 0 | 1,790 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Future | 12.13900 | 12.19210 | | | 0.0000 | 0.00 | 0 | 100 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Future | 12.14500 | 12.19830 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 20/07/2018 | Foreign Exchange Future | | | 12.16620 | | 12.21990 | | | 0.0000 | 0.00 | 0 | 1,800 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Future | | | 12.17230 | | 12.22610 | | | 0.0000 | 0.00 | 0 | 500 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Future | | | 12.17390 | | 12.22770 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 27/07/2018 | Foreign Exchange Future | | | 12.17690 | | 12.23080 | | | 0.0000 | 0.00 | 0 | 1,345 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Future | | | 12.18310 | | 12.23700 | | | 0.0000 | 0.00 | 0 | 1,303 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Future | | | 12.19380 | | 12.24780 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Future | | | 12.20300 | | 12.25710 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Future | | | 12.23050 | | 12.28510 | | | 0.0000 | 0.00 | 0 | 1,666 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 12.25650 | | 12.31140 | | | 0.0000 | 42,897,750.00 | 3,500 | 52,945 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Future | | | 12.27340 | | 12.32850 | | | 0.0000 | 0.00 | 0 | 1,295 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Future | | | 12.31470 | | 12.37020 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Future | | | 12.32080 | | 12.37640 | | | 0.0000 | 0.00 | 0 | 225 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Future | | | 12.32380 | | 12.37940 | | | 0.0000 | 0.00 | 0 | 430 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Future | | | 12.33140 | | 12.38710 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Future | | | 12.34370 | | 12.39940 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Future | | | 12.34820 | | 12.40400 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Future | | | 12.36960 | | 12.42560 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Future | | | 12.38640 | | 12.44250 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 12.39100 | | 12.44710 | | | 0.0000 | 185,865.00 | 15 | 21,656 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Future | | | 12.41690 | | 12.47320 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Future | | | 12.48340 | | 12.53960 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 12.53300 | | 12.58900 | | | 0.0000 | 0.00 | 0 | 2,515 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Future | | | 12.54650 | | 12.60240 | | | 0.0000 | 0.00 | 0 | 4,414 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 12.66830 | | 12.72310 | | | 0.0000 | 0.00 | 0 | 3,087 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 12.95130 | | 13.00240 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Future | | | 13.25080 | | 13.30260 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Future | | | 13.33530 | | 13.38940 | | | 0.0000 | 0.00 | 0 | 84,000 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Future | | | 13.42340 | | 13.48010 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 337,080,839.10 | 27,776 | 1,133,200 |
| \$ / R | On | 16/04/2018 | Foreign Exchange Option | 12.21 | Put | | | 173.90440 | 212.323 | 14.44 | 0.8255 | 0.00 | 0 | 0 |
| \$ / R | On | 16/04/2018 | Foreign Exchange Option | 12.21 | Call | | | 31.80440 | 18.923 | 14.44 | 0.1745 | 0.00 | 0 | 0 |
| \$ / R | On | 17/04/2018 | Foreign Exchange Option | 11.90 | Put | | | 28.58580 | 34.174 | 13.05 | 0.2740 | 0.00 | 0 | 0 |
| \$ / R | On | 17/04/2018 | Foreign Exchange Option | 11.90 | Call | | | 198.18580 | 152.674 | 13.05 | 0.7260 | 0.00 | 0 | 0 |
| \$ / R | On | 20/04/2018 | Foreign Exchange Option | 12.03 | Put | | | 80.14690 | 99.069 | 12.76 | 0.5056 | 0.00 | 0 | 20,000 |
| \$ / R | On | 20/04/2018 | Foreign Exchange Option | 12.03 | Call | | | 124.74690 | 93.269 | 12.76 | 0.4944 | 0.00 | 0 | 0 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Option | 14.29 | Put | | | 2,208.82090 | 2,259.416 | 24.71 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 24/04/2018 | Foreign Exchange Option | 14.29 | Call | | | 0.02090 | 0.016 | 24.71 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Put | | | 2,917.27780 | 2,967.700 | 22.02 | 1.0000 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.00 | Call | | | 0.07780 | 0.000 | 22.02 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Put | | | 3,727.46390 | 3,777.700 | 18.99 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2018 | Foreign Exchange Option | 15.81 | Call | | | 0.26390 | 0.000 | 18.99 | 0.0000 | 0.00 | 0 | 2,000 |
| \$ / R | On | 26/04/2018 | Foreign Exchange Option | 12.11 | Put | | | 140.98740 | 166.006 | 12.73 | 0.5915 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2018 | Foreign Exchange Option | 12.11 | Call | | | 115.48740 | 89.906 | 12.73 | 0.4085 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.70 | Call | | | 413.56410 | 368.576 | 12.56 | 0.8450 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.70 | Put | | | 22.46410 | 28.276 | 12.56 | 0.1550 | 0.00 | 0 | 400 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.91 | Put | | | 67.39680 | 80.698 | 12.48 | 0.3459 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.91 | Call | | | 248.49680 | 210.998 | 12.48 | 0.6541 | 0.00 | 0 | 100 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.76 | Call | | | 362.76190 | 319.521 | 12.53 | 0.7990 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.76 | Put | | | 31.66190 | 39.221 | 12.53 | 0.2010 | 0.00 | 0 | 202 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.87 | Put | | | 55.85790 | 67.441 | 12.50 | 0.3036 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.87 | Call | | | 276.95790 | 237.741 | 12.50 | 0.6964 | 0.00 | 0 | 202 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 12.10 | Put | | | 145.44070 | 170.231 | 12.59 | 0.5627 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 12.10 | Call | | | 136.54070 | 110.531 | 12.59 | 0.4373 | 0.00 | 0 | 400 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.94 | Put | | | 77.11040 | 91.781 | 12.47 | 0.3789 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.94 | Call | | | 228.21040 | 192.081 | 12.47 | 0.6211 | 0.00 | 0 | 288 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 12.04 | Call | | | 167.56730 | 136.422 | 12.44 | 0.5060 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 12.04 | Put | | | 116.46730 | 136.122 | 12.44 | 0.4940 | 0.00 | 0 | 240 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.78 | Call | | | 346.40860 | 303.820 | 12.53 | 0.7820 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.78 | Put | | | 35.30860 | 43.520 | 12.53 | 0.2180 | 0.00 | 0 | 100 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.23 | Put | | | 3,139.00890 | 3,189.813 | 31.02 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.23 | Call | | | 0.10890 | 0.113 | 31.02 | 0.0005 | 0.00 | 0 | 500 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 12.11 | Put | | | 151.04920 | 176.374 | 12.62 | 0.5738 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 12.11 | Call | | | 132.14920 | 106.674 | 12.62 | 0.4262 | 0.00 | 0 | 240 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.85 | Call | | | 291.76730 | 251.741 | 12.50 | 0.7166 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 11.85 | Put | | | 50.66730 | 61.441 | 12.50 | 0.2834 | 0.00 | 0 | 288 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,709.29860 | 1,759.944 | 20.08 | 0.9984 | 0.00 | 0 | 1,000 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 13.80 | Call | | | 0.39860 | 0.244 | 20.08 | 0.0016 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.66 | Put | | | 3,569.02620 | 3,619.859 | 35.27 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2018 | Foreign Exchange Option | 15.66 | Call | | | 0.12620 | 0.159 | 35.27 | 0.0006 | 0.00 | 0 | 500 |
| \$ / R | On | 02/05/2018 | Foreign Exchange Option | 12.50 | Put | | | 443.57770 | 484.899 | 14.09 | 0.8608 | 0.00 | 0 | 0 |
| \$ / R | On | 02/05/2018 | Foreign Exchange Option | 12.50 | Call | | | 37.97770 | 28.399 | 14.09 | 0.1392 | 0.00 | 0 | 2,000 |
| \$ / R | On | 02/05/2018 | Foreign Exchange Option | 11.50 | Call | | | 600.63140 | 552.030 | 12.23 | 0.9439 | 0.00 | 0 | 0 |
| \$ / R | On | 02/05/2018 | Foreign Exchange Option | 11.50 | Put | | | 6.23140 | 8.530 | 12.23 | 0.0561 | 0.00 | 0 | 2,000 |
| \$ / R | On | 02/05/2018 | Foreign Exchange Option | 11.80 | Put | | | 42.12380 | 51.830 | 12.40 | 0.2415 | 0.00 | 0 | 0 |
| \$ / R | On | 02/05/2018 | Foreign Exchange Option | 11.80 | Call | | | 336.52380 | 295.330 | 12.40 | 0.7585 | 0.00 | 0 | 2,000 |
| \$ / R | On | 04/05/2018 | Foreign Exchange Option | 12.25 | Put | | | 252.15610 | 284.278 | 13.39 | 0.6847 | 0.00 | 0 | 0 |
| \$ / R | On | 04/05/2018 | Foreign Exchange Option | 12.25 | Call | | | 99.85610 | 81.078 | 13.39 | 0.3153 | 0.00 | 0 | 20,000 |
| \$ / R | On | 07/05/2018 | Foreign Exchange Option | 12.10 | Put | | | 163.05580 | 188.192 | 12.67 | 0.5405 | 0.00 | 0 | 0 |
| \$ / R | On | 07/05/2018 | Foreign Exchange Option | 12.10 | Call | | | 165.65580 | 139.792 | 12.67 | 0.4595 | 0.00 | 0 | 100,000 |
| \$ / R | On | 07/05/2018 | Foreign Exchange Option | 12.00 | Put | | | 115.73150 | 134.512 | 12.42 | 0.4419 | 0.00 | 0 | 0 |
| \$ / R | On | 07/05/2018 | Foreign Exchange Option | 12.00 | Call | | | 218.33150 | 186.112 | 12.42 | 0.5581 | 0.00 | 0 | 100,000 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 15.63 | Put | | | 3,524.32720 | 3,575.375 | 28.94 | 0.9993 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 15.63 | Call | | | 0.22720 | 0.175 | 28.94 | 0.0007 | 0.00 | 0 | 1,880 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 12.74 | Put | | | 661.40100 | 706.324 | 14.85 | 0.9071 | 0.00 | 0 | 1,880 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 12.74 | Call | | | 27.30100 | 21.124 | 14.85 | 0.0929 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 13.86 | Call | | | 0.85980 | 0.662 | 18.53 | 0.0035 | 0.00 | 0 | 0 |
| \$ / R | On | 09/05/2018 | Foreign Exchange Option | 13.86 | Put | | | 1,754.95980 | 1,805.862 | 18.53 | 0.9965 | 0.00 | 0 | 1,880 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Put | | | 2,291.13960 | 2,342.173 | 20.48 | 0.9986 | 0.00 | 0 | 0 |
| \$ / R | On | 11/05/2018 | Foreign Exchange Option | 14.40 | Call | | | 0.33960 | 0.273 | 20.48 | 0.0014 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 14.50 | Put | | | 2,386.14570 | 2,437.415 | 20.43 | 0.9985 | 0.00 | 0 | 11,000 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 14.50 | Call | | | 0.34570 | 0.315 | 20.43 | 0.0015 | 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 | 14/05/2018 | Foreign Exchange Option | 12.75 | Call | | | 35.22330 | 28.481 | 14.84 | 0.1114 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 12.75 | Put | | | 671.02330 | 715.581 | 14.84 | 0.8886 | 0.00 | 0 | 11,000 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 15.76 | Put | | | 3,646.32650 | 3,697.462 | 28.99 | 0.9987 | 0.00 | 0 | 0 |
| \$ / R | On | 14/05/2018 | Foreign Exchange Option | 15.76 | Call | | | 0.52650 | 0.362 | 28.99 | 0.0013 | 0.00 | 0 | 11,000 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Put | | | 2,184.79650 | 2,235.978 | 19.45 | 0.9977 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 14.30 | Call | | | 0.59650 | 0.478 | 19.45 | 0.0023 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 12.20 | Put | | | 239.88170 | 268.988 | 13.12 | 0.6022 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 12.20 | Call | | | 155.68170 | 133.488 | 13.12 | 0.3978 | 0.00 | 0 | 1,000 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 10.90 | Call | | | 1,218.13100 | 1,166.946 | 15.00 | 0.9874 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 10.90 | Put | | | 2.33100 | 2.446 | 15.00 | 0.0126 | 0.00 | 0 | 1,000 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 11.70 | Call | | | 459.26190 | 415.616 | 12.21 | 0.8000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2018 | Foreign Exchange Option | 11.70 | Put | | | 43.46190 | 51.116 | 12.21 | 0.2000 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/05/2018 | Foreign Exchange Option | 12.00 | Put | | | 141.88980 | 160.641 | 12.65 | 0.4352 | 0.00 | 0 | 51,000 |
| \$ / R | On | 18/05/2018 | Foreign Exchange Option | 12.00 | Call | | | 262.58980 | 229.941 | 12.65 | 0.5648 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.89 | Put | | | 3,749.03780 | 3,800.973 | 25.97 | 0.9974 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.89 | Call | | | 0.93780 | 0.873 | 25.97 | 0.0026 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.43 | Put | | | 3,289.16030 | 3,341.204 | 24.00 | 0.9966 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 15.43 | Call | | | 1.06030 | 1.104 | 24.00 | 0.0034 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,664.58470 | 1,715.432 | 17.06 | 0.9805 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/05/2018 | Foreign Exchange Option | 13.80 | Call | | | 6.48470 | 5.332 | 17.06 | 0.0195 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2018 | Foreign Exchange Option | 12.80 | Put | | | 721.65820 | 764.155 | 14.77 | 0.8218 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2018 | Foreign Exchange Option | 12.80 | Call | | | 76.55820 | 66.855 | 14.77 | 0.1782 | 0.00 | 0 | 1,746 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Call | | | 0.03160 | 0.030 | 23.36 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.70 | Put | | | 5,529.33160 | 5,581.930 | 23.36 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Call | | | 0.03090 | 0.029 | 23.36 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.71 | Put | | | 5,539.33090 | 5,591.929 | 23.36 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Call | | | 0.03240 | 0.031 | 23.36 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.69 | Put | | | 5,519.33240 | 5,571.931 | 23.36 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Call | | | 20.51510 | 17.471 | 16.33 | 0.0502 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.64 | Put | | | 1,489.81510 | 1,539.371 | 16.33 | 0.9498 | 0.00 | 0 | 70,530 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Call | | | 62.44530 | 54.923 | 15.33 | 0.1387 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.05 | Put | | | 941.74530 | 986.823 | 15.33 | 0.8613 | 0.00 | 0 | 1,250 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Put | | | 4,209.90140 | 4,262.463 | 23.36 | 0.9984 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.38 | Call | | | 0.60140 | 0.563 | 23.36 | 0.0016 | 0.00 | 0 | 750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Call | | | 1,178.32550 | 1,127.177 | 12.51 | 0.9656 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.00 | Put | | | 7.62550 | 9.077 | 12.51 | 0.0344 | 0.00 | 0 | 60,750 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Call | | | 68.05660 | 59.906 | 15.21 | 0.1498 | 0.00 | 0 | 15,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Put | | | 897.35660 | 941.806 | 15.21 | 0.8502 | 0.00 | 0 | 21,728 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Put | | | 2,941.45020 | 2,994.082 | 20.24 | 0.9935 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.11 | Call | | | 2.15020 | 2.182 | 20.24 | 0.0065 | 0.00 | 0 | 760 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Call | | | 72.91190 | 64.224 | 15.11 | 0.1592 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.96 | Put | | | 862.21190 | 906.124 | 15.11 | 0.8408 | 0.00 | 0 | 2,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Put | | | 2,971.43650 | 3,024.069 | 20.38 | 0.9936 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.14 | Call | | | 2.13650 | 2.169 | 20.38 | 0.0064 | 0.00 | 0 | 2,700 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Call | | | 159.37050 | 141.991 | 13.89 | 0.3129 | 2,129,869.50 | 15,000 | 10,050 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.50 | Put | | | 488.67050 | 523.891 | 13.89 | 0.6871 | 0.00 | 0 | 114,600 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | | 3,331.31990 | 3,383.966 | 22.14 | 0.9943 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | | 2.01990 | 2.066 | 22.14 | 0.0057 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Call | | | 18.06730 | 15.356 | 16.40 | 0.0447 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.70 | Put | | | 1,547.36730 | 1,597.256 | 16.40 | 0.9553 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Call | | | 360.54850 | 326.202 | 12.66 | 0.5818 | 0.00 | 0 | 3,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.00 | Put | | | 189.84850 | 208.102 | 12.66 | 0.4182 | 1,560,768.00 | 7,500 | 35,050 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.81 | Put | | | 2,641.63000 | 2,694.246 | 18.78 | 0.9926 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.81 | Call | | | 2.33000 | 2.346 | 18.78 | 0.0074 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.50 | Call | | | 717.35560 | 669.028 | 12.08 | 0.8484 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.50 | Put | | | 46.65560 | 50.928 | 12.08 | 0.1516 | 516,918.19 | 10,150 | 30,216 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.75 | Call | | | 104.68300 | 92.632 | 14.57 | 0.2187 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.75 | Put | | | 683.98300 | 724.532 | 14.57 | 0.7813 | 0.00 | 0 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.52 | Put | | | 4,349.74680 | 4,402.319 | 23.36 | 0.9987 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.52 | Call | | | 0.44680 | 0.419 | 23.36 | 0.0013 | 0.00 | 0 | 66 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.71 | Put | | | 2,541.71130 | 2,594.320 | 18.29 | 0.9922 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.71 | Call | | | 2.41130 | 2.420 | 18.29 | 0.0078 | 0.00 | 0 | 50 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.30 | Call | | | 40.73200 | 35.726 | 15.97 | 0.0941 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.30 | Put | | | 1,170.03200 | 1,217.626 | 15.97 | 0.9059 | 0.00 | 0 | 25,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.53 | Put | | | 3,361.31350 | 3,413.961 | 22.28 | 0.9943 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.53 | Call | | | 2.01350 | 2.061 | 22.28 | 0.0057 | 0.00 | 0 | 965 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.17 | Call | | | 50.82740 | 44.633 | 15.64 | 0.1151 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.17 | Put | | | 1,050.12740 | 1,096.533 | 15.64 | 0.8849 | 0.00 | 0 | 965 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.40 | Call | | | 188.14880 | 168.107 | 13.61 | 0.3587 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.40 | Put | | | 417.44880 | 450.007 | 13.61 | 0.6413 | 0.00 | 0 | 12,603 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.48 | Call | | | 28.66740 | 24.554 | 16.16 | 0.0678 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.48 | Put | | | 1,337.96740 | 1,386.454 | 16.16 | 0.9322 | 0.00 | 0 | 7,420 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.49 | Put | | | 4,319.77630 | 4,372.346 | 23.36 | 0.9987 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.49 | Call | | | 0.47630 | 0.446 | 23.36 | 0.0013 | 0.00 | 0 | 7,420 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.22 | Call | | | 46.66800 | 40.960 | 15.76 | 0.1065 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.22 | Put | | | 1,095.96800 | 1,142.860 | 15.76 | 0.8935 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.43 | Put | | | 3,261.33660 | 3,313.980 | 21.80 | 0.9942 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.43 | Call | | | 2.03660 | 2.081 | 21.80 | 0.0058 | 0.00 | 0 | 15,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.46 | Call | | | 29.87780 | 25.609 | 16.14 | 0.0704 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.46 | Put | | | 1,319.17780 | 1,367.510 | 16.14 | 0.9296 | 0.00 | 0 | 5,183 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.16 | Put | | | 3,990.25180 | 4,042.790 | 23.36 | 0.9975 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.16 | Call | | | 0.95180 | 0.890 | 23.36 | 0.0025 | 0.00 | 0 | 5,183 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.10 | Call | | | 7.61170 | 6.395 | 16.83 | 0.0202 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.10 | Put | | | 1,936.91170 | 1,988.295 | 16.83 | 0.9798 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.38 | Put | | | 5,209.36640 | 5,261.963 | 23.36 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.38 | Call | | | 0.06640 | 0.063 | 23.36 | 0.0002 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.00 | Call | | | 9.47090 | 7.978 | 16.72 | 0.0248 | 0.00 | 0 | 30,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.00 | Put | | | 1,838.77090 | 1,889.878 | 16.72 | 0.9752 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.28 | Put | | | 5,109.38350 | 5,161.979 | 23.36 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.28 | Call | | | 0.08350 | 0.079 | 23.36 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.83 | Call | | | 13.68430 | 11.583 | 16.54 | 0.0347 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.83 | Put | | | 1,672.98430 | 1,723.483 | 16.54 | 0.9653 | 0.00 | 0 | 300 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.41 | Put | | | 4,239.86450 | 4,292.429 | 23.36 | 0.9984 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.41 | Call | | | 0.56450 | 0.529 | 23.36 | 0.0016 | 0.00 | 0 | 300 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.21 | Put | | | 5,039.39780 | 5,091.992 | 23.36 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.21 | Call | | | 0.09780 | 0.092 | 23.36 | 0.0003 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.84 | Call | | | 13.39290 | 11.333 | 16.55 | 0.0341 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.84 | Put | | | 1,682.69290 | 1,733.233 | 16.55 | 0.9659 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.00 | Put | | | 4,829.45680 | 4,882.047 | 23.36 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 17.00 | Call | | | 0.15680 | 0.147 | 23.36 | 0.0005 | 0.00 | 0 | 3,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.90 | Call | | | 11.76670 | 9.939 | 16.61 | 0.0302 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.90 | Put | | | 1,741.06670 | 1,791.839 | 16.61 | 0.9698 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.25 | Call | | | 240.35570 | 215.875 | 13.20 | 0.4358 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.25 | Put | | | 319.65570 | 347.775 | 13.20 | 0.5642 | 0.00 | 0 | 2,415 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Call | | | 16.24270 | 13.783 | 16.45 | 0.0406 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Put | | | 1,595.54270 | 1,645.683 | 16.45 | 0.9594 | 0.00 | 0 | 2,415 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.92 | Put | | | 4,749.48720 | 4,802.076 | 23.36 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.92 | Call | | | 0.18720 | 0.176 | 23.36 | 0.0006 | 0.00 | 0 | 2,415 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Call | | | 5.47170 | 4.581 | 16.99 | 0.0149 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Put | | | 2,084.77170 | 2,136.481 | 16.99 | 0.9851 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.26 | Call | | | 236.50820 | 212.337 | 13.22 | 0.4304 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.26 | Put | | | 325.80820 | 354.237 | 13.22 | 0.5696 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.80 | Call | | | 14.59490 | 12.365 | 16.51 | 0.0368 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,643.89490 | 1,694.265 | 16.51 | 0.9632 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.65 | Put | | | 4,479.63790 | 4,532.217 | 23.36 | 0.9990 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 16.65 | Call | | | 0.33790 | 0.317 | 23.36 | 0.0010 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.81 | Call | | | 14.28490 | 12.099 | 16.52 | 0.0361 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.81 | Put | | | 1,653.58490 | 1,703.999 | 16.52 | 0.9639 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.79 | Put | | | 3,621.27550 | 3,673.781 | 23.36 | 0.9950 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.79 | Call | | | 1.97550 | 1.881 | 23.36 | 0.0050 | 0.00 | 0 | 40,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Put | | | 2,362.23870 | 2,414.488 | 17.41 | 0.9913 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Call | | | 2.93870 | 2.588 | 17.41 | 0.0087 | 0.00 | 0 | 7,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.50 | Call | | | 27.50240 | 23.539 | 16.18 | 0.0654 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.50 | Put | | | 1,356.80240 | 1,405.439 | 16.18 | 0.9346 | 0.00 | 0 | 114,600 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.30 | Call | | | 221.65960 | 198.715 | 13.34 | 0.4090 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.30 | Put | | | 350.95960 | 380.615 | 13.34 | 0.5910 | 0.00 | 0 | 24,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.30 | Put | | | 3,131.37480 | 3,184.014 | 21.16 | 0.9939 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.30 | Call | | | 2.07480 | 2.114 | 21.16 | 0.0061 | 0.00 | 0 | 24,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.12 | Call | | | 296.58040 | 266.885 | 12.84 | 0.5099 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.12 | Put | | | 245.88040 | 268.785 | 12.84 | 0.4901 | 0.00 | 0 | 372 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.20 | Call | | | 48.28770 | 42.390 | 15.71 | 0.1099 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.20 | Put | | | 1,077.58770 | 1,124.290 | 15.71 | 0.8901 | 0.00 | 0 | 372 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.22 | Put | | | 3,051.40350 | 3,104.040 | 20.77 | 0.9937 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.22 | Call | | | 2.10350 | 2.139 | 20.77 | 0.0063 | 0.00 | 0 | 372 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Call | | | 2.09230 | 2.129 | 20.92 | 0.0062 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Put | | | 3,081.39230 | 3,134.030 | 20.92 | 0.9938 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Put | | | 8,379.30000 | 8,431.900 | 23.36 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Call | | | 0.00000 | 0.000 | 23.36 | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.00 | Put | | 2,831.50630 | 2,884.133 | 19.70 | 0.9932 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 15.00 | Call | | 2.20630 | 2.233 | 19.70 | 0.0068 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.14 | Put | | 256.05870 | 280.305 | 12.89 | 0.5018 | 0.00 | 0 | 155,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.14 | Call | | 286.75870 | 258.405 | 12.89 | 0.4982 | 4,134,483.20 | 16,000 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.15 | Call | | 281.93690 | 254.255 | 12.92 | 0.4923 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.15 | Put | | 261.23690 | 286.155 | 12.92 | 0.5077 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.20 | Call | | 987.45490 | 937.175 | 12.34 | 0.9339 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.20 | Put | | 16.75490 | 19.075 | 12.34 | 0.0661 | 0.00 | 0 | 2,550 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.24 | Put | | 313.55830 | 341.364 | 13.17 | 0.5587 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.24 | Call | | 244.25830 | 219.464 | 13.17 | 0.4413 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.75 | Call | | 521.44310 | 479.560 | 12.37 | 0.7272 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.75 | Put | | 100.74310 | 111.460 | 12.37 | 0.2728 | 0.00 | 0 | 60,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.35 | Put | | 1,216.72900 | 1,264.123 | 16.02 | 0.9140 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 13.35 | Call | | 37.42900 | 32.223 | 16.02 | 0.0860 | 0.00 | 0 | 60,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.90 | Call | | 420.48250 | 382.954 | 12.55 | 0.6415 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.90 | Put | | 149.78250 | 164.855 | 12.55 | 0.3585 | 0.00 | 0 | 9,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.35 | Put | | 28.60070 | 31.781 | 12.21 | 0.1023 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.35 | Call | | 849.30070 | 799.881 | 12.21 | 0.8977 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.45 | Put | | 39.82860 | 43.704 | 12.13 | 0.1336 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.45 | Call | | 760.52860 | 711.804 | 12.13 | 0.8664 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.77 | Call | | 507.23800 | 465.899 | 12.40 | 0.7161 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.77 | Put | | 106.53800 | 117.799 | 12.40 | 0.2839 | 0.00 | 0 | 76,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.70 | Put | | 87.21790 | 96.633 | 12.32 | 0.2460 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.70 | Call | | 557.91790 | 514.733 | 12.32 | 0.7540 | 0.00 | 0 | 60 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.13 | Put | | 250.93980 | 274.515 | 12.86 | 0.4960 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.13 | Call | | 291.63980 | 262.615 | 12.86 | 0.5040 | 0.00 | 0 | 500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.60 | Call | | 634.80680 | 589.280 | 12.20 | 0.8040 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.60 | Put | | 64.10680 | 71.180 | 12.20 | 0.1960 | 0.00 | 0 | 8,000 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.80 | Call | | 486.35020 | 445.851 | 12.43 | 0.6994 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 11.80 | Put | | 115.65020 | 127.751 | 12.43 | 0.3006 | 0.00 | 0 | 1,500 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.06 | Call | | 0.00000 | 295.110 | 12.73 | 0.5457 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.06 | Put | | 0.00000 | 237.010 | 12.73 | 0.4543 | 35,551.46 | 150 | 150 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.45 | Put | | 0.00000 | 486.423 | 13.75 | 0.6648 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2018 | Foreign Exchange Option | 12.45 | Call | | 0.00000 | 154.523 | 13.75 | 0.3352 | 23,178.44 | 150 | 150 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 16.10 | Put | | 3,913.64350 | 3,966.884 | 22.41 | 0.9961 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 16.10 | Call | | 1.14350 | 1.484 | 22.41 | 0.0039 | 0.00 | 0 | 500 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 15.62 | Put | | 3,434.72300 | 3,488.087 | 21.62 | 0.9930 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 15.62 | Call | | 2.22300 | 2.687 | 21.62 | 0.0070 | 0.00 | 0 | 500 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 13.80 | Put | | 1,636.20430 | 1,684.588 | 16.49 | 0.9493 | 0.00 | 0 | 1,000 |
| \$ / R | On | 29/06/2018 | Foreign Exchange Option | 13.80 | Call | | 23.70430 | 19.188 | 16.49 | 0.0507 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Put | | 1,807.14740 | 1,856.744 | 16.78 | 0.9586 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2018 | Foreign Exchange Option | 13.98 | Call | | 19.24740 | 15.744 | 16.78 | 0.0414 | 0.00 | 0 | 0 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 13.60 | Put | | 1,442.65890 | 1,491.115 | 16.44 | 0.9159 | 0.00 | 0 | 0 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 13.60 | Call | | 40.95890 | 36.115 | 16.44 | 0.0841 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 12.07 | Call | | 374.54220 | 343.013 | 12.97 | 0.5517 | 0.00 | 0 | 0 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 12.07 | Put | | 246.24220 | 268.013 | 12.97 | 0.4483 | 0.00 | 0 | 2,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 13.73 | Put | | | 1,565.13750 | 1,614.222 | 16.63 | 0.9304 | 0.00 | 0 | 0 |
| \$ / R | On | 06/07/2018 | Foreign Exchange Option | 13.73 | Call | | | 33.43750 | 29.222 | 16.63 | 0.0696 | 0.00 | 0 | 1,000 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,623.08200 | 1,672.540 | 16.79 | 0.9177 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 42.98200 | 38.740 | 16.79 | 0.0823 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.72 | Put | | | 3,497.09670 | 3,550.545 | 19.18 | 0.9928 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.72 | Call | | | 3.19670 | 2.845 | 19.18 | 0.0072 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.45 | Call | | | 20.10460 | 18.138 | 17.87 | 0.0400 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.45 | Put | | | 2,244.00460 | 2,295.838 | 17.87 | 0.9600 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.94 | Put | | | 3,716.20570 | 3,769.636 | 19.25 | 0.9950 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 15.94 | Call | | | 2.30570 | 1.936 | 19.25 | 0.0050 | 0.00 | 0 | 1,500 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.19 | Put | | | 1,991.91020 | 2,042.955 | 17.42 | 0.9455 | 0.00 | 0 | 0 |
| \$ / R | On | 24/07/2018 | Foreign Exchange Option | 14.19 | Call | | | 28.01020 | 25.255 | 17.42 | 0.0545 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Put | | | 2,087.65220 | 2,139.030 | 17.61 | 0.9505 | 0.00 | 0 | 0 |
| \$ / R | On | 25/07/2018 | Foreign Exchange Option | 14.29 | Call | | | 25.35220 | 22.930 | 17.61 | 0.0495 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2018 | Foreign Exchange Option | 12.06 | Put | | | 266.38540 | 288.763 | 13.15 | 0.4321 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2018 | Foreign Exchange Option | 12.06 | Call | | | 437.18540 | 405.663 | 13.15 | 0.5679 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 16.32 | Put | | | 4,084.28640 | 4,138.026 | 18.94 | 0.9970 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 16.32 | Call | | | 1.28640 | 1.126 | 18.94 | 0.0030 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 15.82 | Put | | | 3,586.17080 | 3,639.772 | 18.92 | 0.9929 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 15.82 | Call | | | 3.17080 | 2.872 | 18.92 | 0.0071 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,616.53880 | 1,665.652 | 16.73 | 0.9041 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/07/2018 | Foreign Exchange Option | 13.80 | Call | | | 53.53880 | 48.752 | 16.73 | 0.0959 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 12.32 | Call | | | 343.13220 | 319.443 | 13.64 | 0.4626 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 13.86 | Call | | | 56.33490 | 51.662 | 16.79 | 0.0979 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 13.86 | Put | | | 1,668.53490 | 1,717.862 | 16.79 | 0.9021 | 0.00 | 0 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 16.18 | Put | | | 3,934.12020 | 3,987.876 | 18.56 | 0.9957 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 16.18 | Call | | | 1.92020 | 1.676 | 18.56 | 0.0043 | 0.00 | 0 | 1,880 |
| \$ / R | On | 07/08/2018 | Foreign Exchange Option | 12.32 | Put | | | 415.33220 | 445.643 | 13.64 | 0.5374 | 0.00 | 0 | 1,880 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Put | | | 2,389.16240 | 2,441.222 | 18.00 | 0.9526 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2018 | Foreign Exchange Option | 14.62 | Call | | | 26.26240 | 24.222 | 18.00 | 0.0474 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Put | | | 4,286.45010 | 4,340.943 | 17.74 | 0.9964 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Call | | | 1.55010 | 1.443 | 17.74 | 0.0036 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Put | | | 3,768.71900 | 3,823.055 | 17.74 | 0.9918 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Call | | | 3.81900 | 3.554 | 17.74 | 0.0082 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,600.97850 | 1,649.839 | 16.57 | 0.8679 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Call | | | 86.07850 | 80.339 | 16.57 | 0.1321 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Call | | | 261.61910 | 246.474 | 14.73 | 0.3308 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Put | | | 800.21910 | 839.974 | 14.73 | 0.6692 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Call | | | 1,348.80810 | 1,298.688 | 12.47 | 0.9123 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Put | | | 37.40810 | 42.188 | 12.47 | 0.0877 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Put | | | 2,855.54420 | 2,908.137 | 18.04 | 0.9568 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Call | | | 26.94420 | 24.637 | 18.04 | 0.0432 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Call | | | 367.39610 | 346.361 | 14.05 | 0.4342 | 0.00 | 0 | 1,600 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Put | | | 555.99610 | 589.861 | 14.05 | 0.5658 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Put | | | 3,837.12670 | 3,890.754 | 18.53 | 0.9857 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Call | | | 8.52670 | 7.254 | 18.53 | 0.0143 | 0.00 | 0 | 750 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Put | | | 3,669.30770 | 3,722.737 | 18.53 | 0.9823 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Call | | | 10.70770 | 9.237 | 18.53 | 0.0177 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Put | | | 3,738.40100 | 3,791.866 | 18.53 | 0.9838 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Call | | | 9.80100 | 8.366 | 18.53 | 0.0162 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Call | | | 235.15130 | 221.521 | 14.95 | 0.3028 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Put | | | 883.75130 | 925.021 | 14.95 | 0.6972 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Put | | | 1,459.83460 | 1,507.390 | 16.22 | 0.8296 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Call | | | 121.23460 | 113.890 | 16.22 | 0.1704 | 0.00 | 0 | 1,464 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Call | | | 111.89510 | 105.120 | 16.33 | 0.1589 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Put | | | 1,530.49510 | 1,578.620 | 16.33 | 0.8411 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Call | | | 330.28890 | 311.256 | 14.27 | 0.3994 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Put | | | 628.88890 | 664.756 | 14.27 | 0.6006 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Call | | | 160.24240 | 151.025 | 15.72 | 0.2180 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Put | | | 1,208.84240 | 1,254.526 | 15.72 | 0.7820 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Put | | | 3,777.87130 | 3,831.403 | 18.53 | 0.9846 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Call | | | 9.27130 | 7.904 | 18.53 | 0.0154 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Call | | | 317.71710 | 299.379 | 14.35 | 0.3873 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Put | | | 656.31710 | 692.879 | 14.35 | 0.6127 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.25 | Call | | | 177.90570 | 167.629 | 15.51 | 0.2388 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.25 | Put | | | 1,116.50570 | 1,161.129 | 15.51 | 0.7612 | 0.00 | 0 | 73,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.29 | Put | | | 3,985.50300 | 4,039.344 | 18.53 | 0.9883 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.29 | Call | | | 6.90300 | 5.844 | 18.53 | 0.0117 | 0.00 | 0 | 73,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Put | | | 4,710.97730 | 4,765.463 | 18.53 | 0.9957 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Call | | | 2.37730 | 1.963 | 18.53 | 0.0043 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.00 | Call | | | 595.67040 | 563.149 | 13.24 | 0.6125 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.00 | Put | | | 284.27040 | 306.649 | 13.24 | 0.3875 | 0.00 | 0 | 13,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.30 | Put | | | 1,158.22920 | 1,203.347 | 15.61 | 0.7709 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.30 | Call | | | 169.62920 | 159.847 | 15.61 | 0.2291 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.75 | Call | | | 748.06710 | 710.099 | 12.91 | 0.7047 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.75 | Put | | | 186.66710 | 203.599 | 12.91 | 0.2953 | 0.00 | 0 | 73,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.30 | Call | | | 445.18790 | 420.172 | 13.66 | 0.5023 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.30 | Put | | | 433.78790 | 463.672 | 13.66 | 0.4977 | 0.00 | 0 | 100 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.50 | Call | | | 927.47080 | 884.071 | 12.67 | 0.7892 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.50 | Put | | | 116.07080 | 127.571 | 12.67 | 0.2108 | 0.00 | 0 | 45,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.85 | Call | | | 684.12630 | 648.314 | 13.04 | 0.6682 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.85 | Put | | | 222.72630 | 241.814 | 13.04 | 0.3318 | 0.00 | 0 | 48,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Put | | | 1,329.05830 | 1,375.935 | 15.99 | 0.8058 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Call | | | 140.45830 | 132.435 | 15.99 | 0.1942 | 0.00 | 0 | 3,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.70 | Call | | | 781.51790 | 742.493 | 12.84 | 0.7226 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.70 | Put | | | 170.11790 | 185.993 | 12.84 | 0.2774 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.60 | Call | | | 852.71890 | 811.038 | 12.74 | 0.7570 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.60 | Put | | | 141.31890 | 154.538 | 12.74 | 0.2430 | 0.00 | 0 | 2,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.80 | Put | | | 763.23760 | 802.239 | 14.64 | 0.6557 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.80 | Call | | | 274.63760 | 258.739 | 14.64 | 0.3443 | 0.00 | 0 | 50 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.48 | Call | | | 942.83100 | 899.102 | 12.66 | 0.7954 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.48 | Put | | | 111.43100 | 122.602 | 12.66 | 0.2046 | 0.00 | 0 | 5,200 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.77 | Put | | | 741.36220 | 779.896 | 14.58 | 0.6474 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.77 | Call | | | 282.76220 | 266.396 | 14.58 | 0.3526 | 0.00 | 0 | 5,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Call | | | 36.82740 | 34.150 | 17.87 | 0.0577 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Put | | | 2,585.42740 | 2,637.650 | 17.87 | 0.9423 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Call | | | 36.41900 | 33.756 | 17.88 | 0.0571 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Put | | | 2,595.01900 | 2,647.256 | 17.88 | 0.9429 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Call | | | 37.23930 | 34.550 | 17.86 | 0.0583 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Put | | | 2,575.83930 | 2,628.050 | 17.86 | 0.9417 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Put | | | 4,476.74330 | 4,531.649 | 19.14 | 0.9903 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Call | | | 5.24330 | 5.049 | 19.14 | 0.0097 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Put | | | 3,932.35080 | 3,987.020 | 19.14 | 0.9814 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Call | | | 10.85080 | 10.420 | 19.14 | 0.0186 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,588.92800 | 1,637.224 | 16.40 | 0.8393 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Call | | | 117.42800 | 110.624 | 16.40 | 0.1607 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Put | | | 2,203.29040 | 2,254.565 | 17.22 | 0.8892 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Call | | | 83.49040 | 79.265 | 17.22 | 0.1108 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Put | | | 2,738.46850 | 2,792.166 | 18.01 | 0.9244 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Call | | | 54.86850 | 52.966 | 18.01 | 0.0756 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Put | | | 4,650.57370 | 4,705.697 | 19.44 | 0.9844 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Call | | | 9.97370 | 9.497 | 19.44 | 0.0156 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Put | | | 4,108.98980 | 4,163.710 | 19.44 | 0.9730 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Call | | | 18.38980 | 17.510 | 19.44 | 0.0270 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,578.80650 | 1,626.128 | 16.29 | 0.8081 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Call | | | 158.20650 | 149.928 | 16.29 | 0.1919 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Put | | | 4,436.85740 | 4,491.679 | 19.41 | 0.9794 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Call | | | 13.95740 | 13.079 | 19.41 | 0.0206 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Put | | | 275.30430 | 296.031 | 13.20 | 0.3419 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Call | | | 762.40430 | 727.431 | 13.20 | 0.6581 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Call | | | 156.31370 | 148.407 | 16.35 | 0.1880 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Put | | | 1,629.21370 | 1,677.007 | 16.35 | 0.8120 | 0.00 | 0 | 1,880 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Put | | | 2,535.89550 | 2,588.415 | 17.63 | 0.9032 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Call | | | 75.29550 | 72.115 | 17.63 | 0.0968 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 10.83 | Call | | | 1,620.86590 | 1,568.452 | 12.84 | 0.9144 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 10.83 | Put | | | 46.86590 | 50.252 | 12.84 | 0.0856 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 13.22 | Put | | | 1,095.73760 | 1,138.318 | 15.33 | 0.6967 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 13.22 | Call | | | 279.73760 | 266.518 | 15.33 | 0.3033 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 11.67 | Put | | | 200.86110 | 216.235 | 12.98 | 0.2702 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 11.67 | Call | | | 934.86110 | 894.435 | 12.98 | 0.7298 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Put | | | 4,897.66950 | 4,952.749 | 19.45 | 0.9814 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Call | | | 13.26950 | 12.349 | 19.45 | 0.0186 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Put | | | 4,298.71530 | 4,353.115 | 19.45 | 0.9681 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Call | | | 24.31530 | 22.715 | 19.45 | 0.0319 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,571.93620 | 1,618.270 | 16.22 | 0.7822 | 0.00 | 0 | 1,000 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Call | | | 197.53620 | 187.870 | 16.22 | 0.2178 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Put | | | 1,443.80590 | 1,489.616 | 16.01 | 0.7507 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Call | | | 236.30590 | 226.016 | 16.01 | 0.2493 | 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 | 11/12/2018 | Foreign Exchange Option | 15.69 | Put | | | 3,306.31750 | 3,359.956 | 18.72 | 0.9289 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Call | | | 58.81750 | 56.356 | 18.72 | 0.0711 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 1,082.26520 | 1,123.766 | 15.24 | 0.6706 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 329.36520 | 314.766 | 15.24 | 0.3294 | 0.00 | 0 | 7,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.50 | Put | | | 600.07060 | 631.678 | 14.10 | 0.5070 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.50 | Call | | | 547.17060 | 522.678 | 14.10 | 0.4930 | 0.00 | 0 | 150 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 86.82440 | 83.283 | 17.80 | 0.1024 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Put | | | 2,719.72440 | 2,772.283 | 17.80 | 0.8976 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,568.94050 | 1,615.024 | 16.19 | 0.7709 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 216.04050 | 206.024 | 16.19 | 0.2291 | 0.00 | 0 | 2,764 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Call | | | 391.24010 | 373.584 | 14.84 | 0.3795 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Put | | | 904.14010 | 942.584 | 14.84 | 0.6205 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.00 | Put | | | 932.91900 | 971.881 | 14.90 | 0.6293 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.00 | Call | | | 380.01900 | 362.882 | 14.90 | 0.3707 | 0.00 | 0 | 6,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.89 | Put | | | 2,540.97820 | 2,592.723 | 17.51 | 0.8855 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.89 | Call | | | 98.07820 | 93.723 | 17.51 | 0.1145 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Call | | | 86.29510 | 82.777 | 17.82 | 0.1018 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Put | | | 2,729.19510 | 2,781.777 | 17.82 | 0.8982 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.64 | Call | | | 1,014.62460 | 973.311 | 13.01 | 0.7381 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.64 | Put | | | 207.52460 | 222.311 | 13.01 | 0.2619 | 0.00 | 0 | 2,764 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Call | | | 87.35590 | 83.792 | 17.79 | 0.1030 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Put | | | 2,710.25590 | 2,762.792 | 17.79 | 0.8970 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Put | | | 4,810.63070 | 4,865.166 | 19.36 | 0.9769 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Call | | | 17.73070 | 16.166 | 19.36 | 0.0231 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.95 | Put | | | 3,555.83370 | 3,609.817 | 19.13 | 0.9364 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.95 | Call | | | 52.93370 | 50.817 | 19.13 | 0.0636 | 0.00 | 0 | 2,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Put | | | 5,122.95670 | 5,177.700 | 19.25 | 0.9794 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Call | | | 16.15670 | 14.600 | 19.25 | 0.0206 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Put | | | 4,485.97960 | 4,539.693 | 19.25 | 0.9650 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Call | | | 29.17960 | 26.593 | 19.25 | 0.0350 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 1,564.84640 | 1,609.876 | 16.12 | 0.7587 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 238.04640 | 226.776 | 16.12 | 0.2413 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | | 2,693.61450 | 2,744.561 | 17.51 | 0.8649 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | | 133.21450 | 127.961 | 17.51 | 0.1351 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Call | | | 938.77030 | 904.092 | 13.51 | 0.6406 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Put | | | 409.77030 | 431.092 | 13.51 | 0.3594 | 0.00 | 0 | 4,145 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Call | | | 2,281.22290 | 2,230.651 | 12.14 | 0.9560 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Put | | | 22.22290 | 27.651 | 12.14 | 0.0440 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Call | | | 293.95970 | 282.396 | 16.22 | 0.2577 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Put | | | 1,754.95970 | 1,799.396 | 16.22 | 0.7423 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Call | | | 1,094.89230 | 1,054.825 | 13.24 | 0.7036 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Put | | | 305.89230 | 321.825 | 13.24 | 0.2964 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Put | | | 2,119.49130 | 2,166.503 | 16.68 | 0.7924 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Call | | | 228.49130 | 219.503 | 16.68 | 0.2076 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Put | | | 1,274.53290 | 1,314.990 | 15.42 | 0.6552 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Call | | | 413.53290 | 397.990 | 15.42 | 0.3448 | 0.00 | 0 | 4,145 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|------|---------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.50 | Call | | | 1,300.37140 | 1,256.191 | 13.06 | 0.7717 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.50 | Put | | | 211.37140 | 223.191 | 13.06 | 0.2283 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | | 143.54410 | 138.301 | 17.68 | 0.1370 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | | 2,884.54410 | 2,935.301 | 17.68 | 0.8630 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | | 144.95000 | 139.658 | 17.65 | 0.1383 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Put | | | 2,865.95000 | 2,916.658 | 17.65 | 0.8617 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.74 | Call | | | 1,134.16290 | 1,093.238 | 13.21 | 0.7177 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.74 | Put | | | 285.16290 | 300.238 | 13.21 | 0.2823 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | | 144.24480 | 138.977 | 17.66 | 0.1377 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | | 2,875.24480 | 2,925.977 | 17.66 | 0.8623 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Put | | | 484.29640 | 507.733 | 13.71 | 0.3937 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Call | | | 876.69640 | 844.233 | 13.71 | 0.6063 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 354.28100 | 342.926 | 16.49 | 0.2703 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 1,991.18100 | 2,034.626 | 16.49 | 0.7297 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 352.56760 | 341.271 | 16.50 | 0.2692 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 1,999.46760 | 2,042.971 | 16.50 | 0.7308 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 350.86810 | 339.629 | 16.51 | 0.2681 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 2,007.76810 | 2,051.329 | 16.51 | 0.7319 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Call | | | 360.03390 | 354.125 | 17.84 | 0.2278 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Put | | | 3,157.63390 | 3,202.825 | 17.84 | 0.7722 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Put | | | 7,064.98390 | 7,114.466 | 19.28 | 0.9471 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Call | | | 67.38390 | 65.766 | 19.28 | 0.0529 | 0.00 | 0 | 2,000 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Call | | | 359.05950 | 353.177 | 17.85 | 0.2272 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Put | | | 3,166.65950 | 3,211.877 | 17.85 | 0.7728 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Call | | | 358.08940 | 352.234 | 17.86 | 0.2266 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Put | | | 3,175.68940 | 3,220.934 | 17.86 | 0.7734 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Call | | | 663.97440 | 652.309 | 16.96 | 0.3378 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Put | | | 2,541.37440 | 2,581.509 | 16.96 | 0.6622 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Call | | | 667.84520 | 656.091 | 16.95 | 0.3395 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Put | | | 2,525.24520 | 2,565.290 | 16.95 | 0.6605 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Call | | | 665.90610 | 654.196 | 16.96 | 0.3386 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Put | | | 2,533.30610 | 2,573.396 | 16.96 | 0.6614 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Put | | | 2,673.56880 | 2,715.789 | 17.14 | 0.6615 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Call | | | 692.96880 | 681.089 | 17.14 | 0.3385 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Call | | | 767.26660 | 753.531 | 17.11 | 0.3569 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Put | | | 2,627.16660 | 2,670.130 | 17.11 | 0.6431 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Call | | | 765.23850 | 751.542 | 17.12 | 0.3561 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Put | | | 2,635.13850 | 2,678.142 | 17.12 | 0.6439 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Call | | | 763.20950 | 749.569 | 17.13 | 0.3553 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Put | | | 2,643.10950 | 2,686.169 | 17.13 | 0.6447 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 8,400,768.78 | 48,950 | 2,244,582 |
| Total \$ / R | | | | | | | | | | | | 345,481,607.88 | 76,726 | 3,377,782 |
| \$ / R | MAXI | On 18/06/2018 | Foreign Exchange Future | | | 12.11810 | | 12.17070 | | | 0.0000 | 0.00 | 0 | 395 |
| \$ / R | MAXI | On 17/09/2018 | Foreign Exchange Future | | | 12.25650 | | 12.31140 | | | 0.0000 | 0.00 | 0 | 50 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|----------------------|------------------|----------------|
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Future | | | 12.39100 | | 12.44710 | | | 0.0000 | 0.00 | 0 | 28 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Future | | | 12.66830 | | 12.72310 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | 0.00 | 0 | 473 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.93 | Call | | | 1,102.71150 | 930.634 | 16.65 | 0.0285 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.93 | Put | | | 177,032.71150 | 182,120.634 | 16.65 | 0.9715 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.94 | Call | | | 1,079.04440 | 910.414 | 16.66 | 0.0279 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.94 | Put | | | 178,009.04440 | 183,100.414 | 16.66 | 0.9721 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.92 | Call | | | 1,126.83970 | 951.290 | 16.64 | 0.0291 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 18/06/2018 | Foreign Exchange Option | 13.92 | Put | | | 176,056.83970 | 181,141.290 | 16.64 | 0.9709 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.01 | Call | | | 8,470.37510 | 7,960.889 | 16.75 | 0.1242 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.01 | Put | | | 178,330.37510 | 183,310.889 | 16.75 | 0.8758 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.02 | Call | | | 8,387.12400 | 7,883.034 | 16.76 | 0.1231 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.02 | Put | | | 179,247.12400 | 184,233.034 | 16.76 | 0.8769 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.00 | Call | | | 8,554.32780 | 8,039.733 | 16.73 | 0.1253 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 17/09/2018 | Foreign Exchange Option | 14.00 | Put | | | 177,414.32780 | 182,389.733 | 16.73 | 0.8747 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.19 | Call | | | 8,123.27900 | 7,792.870 | 17.97 | 0.0961 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.19 | Put | | | 282,413.27900 | 287,692.870 | 17.97 | 0.9039 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.20 | Call | | | 8,074.77470 | 7,746.345 | 17.98 | 0.0956 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.20 | Put | | | 283,364.77470 | 288,646.345 | 17.98 | 0.9044 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.21 | Call | | | 8,026.45810 | 7,700.171 | 18.00 | 0.0950 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.21 | Put | | | 284,316.45810 | 289,600.171 | 18.00 | 0.9050 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 35,256.75610 | 34,127.057 | 16.50 | 0.2692 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 199,946.75610 | 204,297.057 | 16.50 | 0.7308 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 35,086.81450 | 33,962.924 | 16.51 | 0.2681 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 200,776.81450 | 205,132.924 | 16.51 | 0.7319 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 35,428.10230 | 34,292.559 | 16.49 | 0.2703 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 199,118.10230 | 203,462.559 | 16.49 | 0.7297 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | 0.00 | 0 | 473 |
| £ / R | On | 30/04/2018 | | | 17.12550 | | 17.14810 | | | 0.0000 | 0.00 | 0 | 9 |
| £ / R | On | 15/05/2018 | | | 17.17070 | | 17.19360 | | | 0.0000 | 0.00 | 0 | 11 |
| £ / R | On | 18/06/2018 | | | 17.26980 | | 17.29450 | | | 0.0000 | 75,883,501.20 | 4,394 | 187,577 |
| £ / R | On | 17/09/2018 | | | 17.53650 | | 17.56370 | | | 0.0000 | 0.00 | 0 | 18,494 |
| £ / R | On | 14/12/2018 | | | 17.79790 | | 17.82610 | | | 0.0000 | 24,080,558.70 | 1,353 | 5,393 |
| £ / R | On | 18/03/2019 | | | 18.08140 | | 18.10760 | | | 0.0000 | 0.00 | 0 | 3,129 |
| £ / R | On | 14/06/2019 | | | 18.34970 | | 18.37440 | | | 0.0000 | 0.00 | 0 | 5,465 |
| Total £ / R Future | | | | | | | | | | | 99,964,059.90 | 5,747 | 220,078 |
| £ / R | On | 30/04/2018 | | Put | | | 258.86850 | 265.508 | 13.38 | 0.5730 | 0.00 | 0 | 0 |
| £ / R | On | 30/04/2018 | | Call | | | 176.96850 | 161.008 | 13.38 | 0.4270 | 0.00 | 0 | 0 |
| £ / R | On | 15/05/2018 | | Put | | | 140.48770 | 143.052 | 13.23 | 0.3131 | 0.00 | 0 | 0 |
| £ / R | On | 15/05/2018 | | Call | | | 484.08770 | 463.752 | 13.23 | 0.6869 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 0.20 | Call | | | 17,094.50000 | 17,069.800 | 21.88 | 1.0000 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 0.20 | Put | | | 0.00000 | 0.000 | 21.88 | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Call | | | 210.97570 | 201.470 | 14.69 | 0.2998 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.89 | Put | | | 806.47570 | 821.670 | 14.69 | 0.7002 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.50 | Call | | | 329.68270 | 316.653 | 14.09 | 0.4257 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.50 | Put | | | 535.18270 | 546.853 | 14.09 | 0.5743 | 0.00 | 0 | 500 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 20.40 | Put | | | 3,114.15890 | 3,138.272 | 17.92 | 0.9828 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 20.40 | Call | | | 8.65890 | 8.072 | 17.92 | 0.0172 | 0.00 | 0 | 500 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Call | | | 208.51690 | 199.095 | 14.70 | 0.2970 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.90 | Put | | | 814.01690 | 829.295 | 14.70 | 0.7030 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Call | | | 206.08710 | 196.746 | 14.72 | 0.2941 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2018 | Foreign Exchange Option | 17.91 | Put | | | 821.58710 | 836.946 | 14.72 | 0.7059 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Call | | | 419.54830 | 410.191 | 15.09 | 0.3630 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.25 | Put | | | 1,105.84830 | 1,123.691 | 15.09 | 0.6370 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Call | | | 416.66480 | 407.371 | 15.10 | 0.3610 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.26 | Put | | | 1,112.96480 | 1,130.871 | 15.10 | 0.6390 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Call | | | 422.45030 | 413.024 | 15.08 | 0.3649 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2018 | Foreign Exchange Option | 18.24 | Put | | | 1,098.75030 | 1,116.524 | 15.08 | 0.6351 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.11 | Call | | | 744.35490 | 733.681 | 14.96 | 0.4682 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.11 | Put | | | 1,028.25490 | 1,045.781 | 14.96 | 0.5318 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.12 | Call | | | 740.56190 | 729.936 | 14.97 | 0.4665 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.12 | Put | | | 1,034.46190 | 1,052.036 | 14.97 | 0.5335 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.13 | Call | | | 736.78040 | 726.214 | 14.98 | 0.4648 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2018 | Foreign Exchange Option | 18.13 | Put | | | 1,040.68040 | 1,058.314 | 14.98 | 0.5352 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Call | | | 961.58450 | 952.058 | 15.03 | 0.4975 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Put | | | 1,143.98450 | 1,160.658 | 15.03 | 0.5025 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Call | | | 957.58840 | 948.121 | 15.04 | 0.4960 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Put | | | 1,149.98840 | 1,166.721 | 15.04 | 0.5040 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Call | | | 953.61410 | 944.191 | 15.04 | 0.4945 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Put | | | 1,156.01410 | 1,172.791 | 15.04 | 0.5055 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Call | | | 1,073.19720 | 1,064.322 | 15.01 | 0.4953 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Put | | | 1,328.79720 | 1,344.622 | 15.01 | 0.5047 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Call | | | 1,069.29350 | 1,060.457 | 15.02 | 0.4940 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Put | | | 1,334.89350 | 1,350.757 | 15.02 | 0.5060 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Call | | | 1,077.11400 | 1,068.199 | 15.01 | 0.4966 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Put | | | 1,322.71400 | 1,338.499 | 15.01 | 0.5034 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 1,000 |
| Total £ / R | | | | | | | | | | | | 99,964,059.90 | 5,747 | 221,078 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Future | | | 0.11298 | | 0.11302 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.11400 | | 0.11406 | | | 0.0000 | 0.00 | 0 | 8,296 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Future | | | 0.11426 | | 0.11431 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.11607 | | 0.11614 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Future | | | 0.11813 | | 0.11821 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.12266 | | 0.12273 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------|------------------|---------------|
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 8,296 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Option | 8.87 | Call | | | 0.00000 | 0.000 | 25.30 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Option | 8.87 | Put | | | 875,698.00000 | 875,702.400 | 25.30 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Option | 8.94 | Put | | | 882,698.00000 | 882,702.400 | 25.30 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Option | 8.94 | Call | | | 0.00000 | 0.000 | 25.30 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Option | 8.88 | Call | | | 0.00000 | 0.000 | 25.30 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Option | 8.88 | Put | | | 876,698.00000 | 876,702.400 | 25.30 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Option | 8.89 | Call | | | 0.00000 | 0.000 | 25.30 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 03/05/2018 | Foreign Exchange Option | 8.89 | Put | | | 877,698.00000 | 877,702.400 | 25.30 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Call | | | 16.92290 | 15.809 | 17.61 | 0.0455 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,611.22290 | 1,615.809 | 17.61 | 0.9545 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Call | | | 14.33360 | 14.789 | 24.97 | 0.0320 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.14 | Put | | | 2,608.63360 | 2,614.789 | 24.97 | 0.9680 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Call | | | 119.99340 | 117.848 | 16.69 | 0.2495 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2018 | Foreign Exchange Option | 0.12 | Put | | | 714.29340 | 717.848 | 16.69 | 0.7505 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.87 | Call | | | 0.00000 | 0.000 | 23.60 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.87 | Put | | | 875,568.50000 | 875,574.300 | 23.60 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.34 | Call | | | 0.00000 | 0.000 | 23.60 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.34 | Put | | | 822,568.50000 | 822,574.300 | 23.60 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.88 | Call | | | 0.00000 | 0.000 | 23.60 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.88 | Put | | | 876,568.50000 | 876,574.300 | 23.60 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.89 | Call | | | 0.00000 | 0.000 | 23.60 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 29/06/2018 | Foreign Exchange Option | 8.89 | Put | | | 877,568.50000 | 877,574.300 | 23.60 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Call | | | 151.91580 | 154.947 | 19.07 | 0.2011 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,538.11580 | 1,548.147 | 19.07 | 0.7989 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Call | | | 77.24120 | 79.519 | 21.57 | 0.1064 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Put | | | 2,463.44120 | 2,472.719 | 21.57 | 0.8936 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Call | | | 353.75880 | 358.263 | 17.13 | 0.4058 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Put | | | 739.95880 | 751.463 | 17.13 | 0.5942 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.12 | Call | | | 578.90410 | 587.128 | 17.32 | 0.4846 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.12 | Put | | | 758.20410 | 773.729 | 17.32 | 0.5154 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.13 | Call | | | 314.77410 | 321.248 | 19.05 | 0.2972 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.13 | Put | | | 1,494.07410 | 1,507.848 | 19.05 | 0.7028 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.11 | Call | | | 1,046.25400 | 1,052.131 | 14.78 | 0.7413 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.11 | Put | | | 225.55400 | 238.731 | 14.78 | 0.2587 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Call | | | 707.73030 | 710.575 | 19.01 | 0.4290 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Put | | | 1,435.13030 | 1,444.175 | 19.01 | 0.5710 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Call | | | 536.12930 | 537.492 | 21.42 | 0.3252 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Put | | | 2,263.52930 | 2,271.092 | 21.42 | 0.6748 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,059.30450 | 1,061.758 | 17.61 | 0.5834 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Put | | | 786.70450 | 795.358 | 17.61 | 0.4166 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 8,296 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 11/04/2018 | Foreign Exchange Future | | | 14.92410 | | 14.89650 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 30/04/2018 | Foreign Exchange Future | | | 14.93090 | | 14.94820 | | | 0.0000 | 0.00 | 0 | 16 |
| € / R | On | 23/05/2018 | Foreign Exchange Future | | | 15.00220 | | 15.02000 | | | 0.0000 | 0.00 | 0 | 41 |
| € / R | On | 18/06/2018 | Foreign Exchange Future | | | 15.08180 | | 15.10070 | | | 0.0000 | 4,615,030.80 | 306 | 122,081 |
| € / R | On | 17/09/2018 | Foreign Exchange Future | | | 15.36470 | | 15.38570 | | | 0.0000 | 7,682,350.00 | 500 | 57,137 |
| € / R | On | 14/12/2018 | Foreign Exchange Future | | | 15.64650 | | 15.66820 | | | 0.0000 | 78,232.50 | 5 | 4,549 |
| € / R | On | 18/03/2019 | Foreign Exchange Future | | | 15.96040 | | 15.98140 | | | 0.0000 | 0.00 | 0 | 2,625 |
| € / R | On | 14/06/2019 | Foreign Exchange Future | | | 16.21540 | | 16.23300 | | | 0.0000 | 0.00 | 0 | 5,256 |
| Total € / R Future | | | | | | | | | | | | 12,375,613.30 | 811 | 191,705 |
| € / R | On | 11/04/2018 | Foreign Exchange Option | 14.89 | Put | | | 30.99770 | 0.000 | 11.35 | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 11/04/2018 | Foreign Exchange Option | 14.89 | Call | | | 37.49770 | 34.100 | 11.35 | 1.0000 | 0.00 | 0 | 0 |
| € / R | On | 30/04/2018 | Foreign Exchange Option | 15.24 | Put | | | 351.18140 | 363.286 | 11.99 | 0.7690 | 0.00 | 0 | 0 |
| € / R | On | 30/04/2018 | Foreign Exchange Option | 15.24 | Call | | | 59.38140 | 54.186 | 11.99 | 0.2310 | 0.00 | 0 | 0 |
| € / R | On | 23/05/2018 | Foreign Exchange Option | 14.98 | Put | | | 219.06300 | 226.747 | 11.72 | 0.4772 | 0.00 | 0 | 0 |
| € / R | On | 23/05/2018 | Foreign Exchange Option | 14.98 | Call | | | 259.06300 | 248.947 | 11.72 | 0.5228 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.63 | Call | | | 143.07400 | 137.336 | 13.02 | 0.2719 | 0.00 | 0 | 29,734 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.30 | Put | | | 47.54680 | 49.794 | 11.29 | 0.1320 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.30 | Call | | | 848.24680 | 831.594 | 11.29 | 0.8680 | 0.00 | 0 | 10,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.01 | Put | | | 23.97330 | 25.338 | 11.90 | 0.0721 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Call | | | 2,103.37800 | 2,084.719 | 14.72 | 0.9911 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.00 | Put | | | 2.67800 | 2.919 | 14.72 | 0.0089 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.00 | Put | | | 258.31620 | 266.328 | 11.80 | 0.4474 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.00 | Call | | | 359.01620 | 348.128 | 11.80 | 0.5526 | 0.00 | 0 | 3,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.63 | Put | | | 672.37400 | 685.536 | 13.02 | 0.7281 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Put | | | 42.35810 | 44.424 | 11.39 | 0.1193 | 0.00 | 0 | 29,734 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.00 | Call | | | 81.03770 | 77.143 | 13.73 | 0.1667 | 0.00 | 0 | 3,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.00 | Put | | | 980.33770 | 995.343 | 13.73 | 0.8333 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.40 | Put | | | 62.06660 | 64.834 | 11.23 | 0.1639 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.40 | Call | | | 762.76660 | 746.634 | 11.23 | 0.8361 | 0.00 | 0 | 10,000 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.01 | Call | | | 1,114.67330 | 1,097.138 | 11.90 | 0.9279 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.97 | Put | | | 21.75650 | 23.028 | 11.99 | 0.0660 | 0.00 | 0 | 6,460 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.44 | Call | | | 39.97860 | 37.419 | 14.45 | 0.0883 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 16.44 | Put | | | 1,379.27860 | 1,395.619 | 14.45 | 0.9117 | 0.00 | 0 | 6,460 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.50 | Call | | | 1,607.77840 | 1,589.424 | 13.10 | 0.9766 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.50 | Put | | | 7.07840 | 7.624 | 13.10 | 0.0234 | 0.00 | 0 | 29,734 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 14.25 | Call | | | 893.05810 | 876.224 | 11.39 | 0.8807 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Put | | | 12.63360 | 13.488 | 12.45 | 0.0404 | 0.00 | 0 | 50,995 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Call | | | 250.34590 | 241.772 | 12.21 | 0.4270 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.25 | Put | | | 399.64590 | 409.972 | 12.21 | 0.5730 | 0.00 | 0 | 50,995 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 21.63 | Put | | | 6,529.41110 | 6,548.316 | 23.97 | 0.9997 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 21.63 | Call | | | 0.11110 | 0.116 | 23.97 | 0.0003 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.97 | Call | | | 1,152.45650 | 1,134.828 | 11.99 | 0.9340 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Put | | | 565.53040 | 577.744 | 12.72 | 0.6768 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Put | | | 5,450.00140 | 5,468.919 | 23.97 | 0.9984 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 20.55 | Call | | | 0.70140 | 0.719 | 23.97 | 0.0016 | 0.00 | 0 | 50,995 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| € / R | On | 18/06/2018 | Foreign Exchange Option | 18.61 | Put | | | 3,512.28110 | 3,531.196 | 19.62 | 0.9927 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 18.61 | Call | | | 2.98110 | 2.996 | 19.62 | 0.0073 | 0.00 | 0 | 6,460 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 13.75 | Call | | | 1,363.33360 | 1,345.288 | 12.45 | 0.9596 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Call | | | 173.63870 | 167.023 | 12.74 | 0.3193 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.50 | Put | | | 572.93870 | 585.223 | 12.74 | 0.6807 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Call | | | 171.08310 | 164.537 | 12.76 | 0.3154 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.51 | Put | | | 580.38310 | 592.737 | 12.76 | 0.6846 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2018 | Foreign Exchange Option | 15.49 | Call | | | 176.23040 | 169.544 | 12.72 | 0.3232 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Call | | | 302.12540 | 297.126 | 13.52 | 0.3412 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Put | | | 916.42540 | 932.426 | 13.52 | 0.6588 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Put | | | 6,246.46560 | 6,267.643 | 19.11 | 0.9960 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Call | | | 1,909.85250 | 1,889.388 | 12.02 | 0.9526 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Put | | | 24.15250 | 24.688 | 12.02 | 0.0474 | 0.00 | 0 | 29,734 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Call | | | 1,225.54390 | 1,210.285 | 11.53 | 0.8480 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Put | | | 89.84390 | 95.585 | 11.53 | 0.1520 | 0.00 | 0 | 86,824 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Call | | | 117.81570 | 114.944 | 15.03 | 0.1517 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Put | | | 1,532.92770 | 1,550.902 | 14.64 | 0.8028 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Call | | | 158.62770 | 155.602 | 14.64 | 0.1972 | 0.00 | 0 | 29,734 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 15.85 | Call | | | 343.01730 | 337.650 | 13.30 | 0.3781 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 15.85 | Put | | | 807.31730 | 822.950 | 13.30 | 0.6219 | 0.00 | 0 | 86,824 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Call | | | 116.72560 | 113.880 | 15.04 | 0.1505 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 19.56 | Call | | | 17.37320 | 18.392 | 18.39 | 0.0269 | 0.00 | 0 | 86,824 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Call | | | 2.16560 | 2.343 | 19.11 | 0.0040 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 19.56 | Put | | | 4,191.67320 | 4,213.692 | 18.39 | 0.9731 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Put | | | 1,841.02560 | 1,859.180 | 15.04 | 0.8495 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Call | | | 115.64300 | 112.823 | 15.05 | 0.1493 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Put | | | 1,849.94300 | 1,868.123 | 15.05 | 0.8507 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Put | | | 1,832.11570 | 1,850.244 | 15.03 | 0.8483 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Call | | | 171.55330 | 168.342 | 15.69 | 0.1662 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Put | | | 2,383.35330 | 2,401.842 | 15.69 | 0.8338 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Call | | | 170.54850 | 167.344 | 15.70 | 0.1653 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Put | | | 2,392.34850 | 2,410.844 | 15.70 | 0.8347 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Call | | | 169.54730 | 166.357 | 15.71 | 0.1644 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Put | | | 2,401.34730 | 2,419.857 | 15.71 | 0.8356 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Put | | | 913.81430 | 926.629 | 13.39 | 0.5106 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Call | | | 752.76010 | 744.530 | 13.37 | 0.4931 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Put | | | 901.36010 | 914.130 | 13.37 | 0.5069 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Call | | | 748.97770 | 740.767 | 13.38 | 0.4913 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Put | | | 907.57770 | 920.367 | 13.38 | 0.5087 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Call | | | 745.21430 | 737.029 | 13.39 | 0.4894 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Put | | | 1,360.18750 | 1,372.943 | 14.16 | 0.5718 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Call | | | 720.15120 | 715.308 | 14.17 | 0.4268 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Put | | | 1,367.15120 | 1,379.908 | 14.17 | 0.5732 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Call | | | 726.24460 | 721.391 | 14.15 | 0.4296 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Put | | | 1,353.24460 | 1,365.991 | 14.15 | 0.5704 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Call | | | 723.18750 | 718.343 | 14.16 | 0.4282 | 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 € / R Option | | | | | | | | | | | | 0.00 | 0 | 607,507 |
| Total € / R | | | | | | | | | | | | 12,375,613.30 | 811 | 799,212 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Future | | | 9.41550 | | 9.44230 | | | 0.0000 | 130,687,140.00 | 13,880 | 12,044 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 9.52910 | | 9.55770 | | | 0.0000 | 0.00 | 0 | 750 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 9.64140 | | 9.67070 | | | 0.0000 | 0.00 | 0 | 11,312 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 9.87530 | | 9.90350 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | | 130,687,140.00 | 13,880 | 24,106 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Call | | | 9.91900 | 8.895 | 14.02 | 0.0396 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.49 | Put | | | 1,057.61900 | 1,083.395 | 14.02 | 0.9604 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Call | | | 9.65440 | 8.659 | 14.05 | 0.0386 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.50 | Put | | | 1,067.35440 | 1,093.159 | 14.05 | 0.9614 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Call | | | 9.39730 | 8.430 | 14.08 | 0.0376 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2018 | Foreign Exchange Option | 10.51 | Put | | | 1,077.09730 | 1,102.930 | 14.08 | 0.9624 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Call | | | 23.63950 | 22.340 | 14.59 | 0.0588 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Put | | | 1,595.93950 | 1,623.240 | 14.59 | 0.9412 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Call | | | 24.42870 | 23.090 | 14.56 | 0.0606 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Put | | | 1,576.72870 | 1,603.990 | 14.56 | 0.9394 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Call | | | 24.03110 | 22.712 | 14.57 | 0.0597 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Put | | | 1,586.33110 | 1,613.611 | 14.57 | 0.9403 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Put | | | 1,859.64220 | 1,887.029 | 15.19 | 0.9090 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Call | | | 49.80160 | 47.909 | 15.20 | 0.0901 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Put | | | 1,869.10160 | 1,896.509 | 15.20 | 0.9099 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Call | | | 50.88930 | 48.955 | 15.17 | 0.0919 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Put | | | 1,850.18930 | 1,877.555 | 15.17 | 0.9081 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Call | | | 50.34220 | 48.429 | 15.19 | 0.0910 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Call | | | 226.16580 | 220.841 | 14.04 | 0.2616 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Put | | | 1,332.66580 | 1,355.541 | 14.04 | 0.7384 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Call | | | 224.38660 | 219.096 | 14.05 | 0.2598 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Put | | | 1,340.88660 | 1,363.796 | 14.05 | 0.7402 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Call | | | 227.96340 | 222.600 | 14.03 | 0.2633 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Put | | | 1,324.46340 | 1,347.300 | 14.03 | 0.7367 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 130,687,140.00 | 13,880 | 24,106 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Future | | | 9.65910 | | 9.65340 | | | 0.0000 | 0.00 | 0 | 1,330 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Future | | | 9.91020 | | 9.90540 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 1,330 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Call | | | 3.62450 | 3.545 | 12.51 | 0.0190 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.82 | Put | | | 1,170.22450 | 1,164.445 | 12.51 | 0.9810 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.83 | Call | | | 3.45970 | 3.382 | 12.51 | 0.0182 | 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 | 18/06/2018 | Foreign Exchange Option | 10.83 | Put | | | 1,180.05970 | 1,174.282 | 12.51 | 0.9818 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Call | | | 3.79630 | 3.715 | 12.51 | 0.0198 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2018 | Foreign Exchange Option | 10.81 | Put | | | 1,160.39630 | 1,154.615 | 12.51 | 0.9802 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.48 | Call | | | 647.68910 | 650.666 | 12.56 | 0.6849 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.48 | Put | | | 222.28910 | 220.466 | 12.56 | 0.3151 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.49 | Call | | | 641.50230 | 644.474 | 12.56 | 0.6811 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.49 | Put | | | 226.10230 | 224.274 | 12.56 | 0.3189 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.47 | Call | | | 653.91630 | 656.896 | 12.55 | 0.6886 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.47 | Put | | | 218.51630 | 216.696 | 12.55 | 0.3114 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 1,330 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Future | | | 12.73490 | | 12.79790 | | | 0.0000 | 0.00 | 0 | 1,215 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Future | | | 12.98660 | | 13.05310 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Future | | | 13.23860 | | 13.30620 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Future | | | 13.73940 | | 13.80630 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 1,215 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Call | | | 13.57350 | 12.476 | 16.65 | 0.0353 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.54 | Put | | | 1,755.67350 | 1,817.576 | 16.65 | 0.9647 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Call | | | 13.45140 | 12.364 | 16.70 | 0.0349 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.55 | Put | | | 1,765.55140 | 1,827.464 | 16.70 | 0.9651 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Call | | | 13.69790 | 12.590 | 16.61 | 0.0356 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2018 | Foreign Exchange Option | 14.53 | Put | | | 1,745.79790 | 1,807.690 | 16.61 | 0.9644 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Call | | | 54.29390 | 50.166 | 15.63 | 0.0851 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Put | | | 2,041.19390 | 2,103.566 | 15.63 | 0.9149 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Call | | | 53.72490 | 49.647 | 15.64 | 0.0843 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Put | | | 2,050.62490 | 2,113.047 | 15.64 | 0.9157 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Call | | | 54.86790 | 50.690 | 15.61 | 0.0859 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Put | | | 2,031.76790 | 2,094.090 | 15.61 | 0.9141 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.21 | Call | | | 598.30580 | 565.780 | 12.71 | 0.5291 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.21 | Put | | | 502.10580 | 537.180 | 12.71 | 0.4709 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Call | | | 593.51840 | 561.203 | 12.72 | 0.5262 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Put | | | 507.31840 | 542.603 | 12.72 | 0.4738 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 603.11850 | 570.392 | 12.70 | 0.5320 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 496.91850 | 531.792 | 12.70 | 0.4680 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 503.49550 | 488.626 | 14.56 | 0.3602 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 1,417.19550 | 1,469.226 | 14.56 | 0.6398 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Call | | | 501.15770 | 486.372 | 14.57 | 0.3588 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Put | | | 1,424.85770 | 1,476.972 | 14.57 | 0.6412 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Call | | | 498.83320 | 484.130 | 14.59 | 0.3574 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Put | | | 1,432.53320 | 1,484.730 | 14.59 | 0.6426 | 0.00 | 0 | 0 |
| Total CHF / 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 CHF / R | | | | | | | | | | | | 0.00 | 0 | 1,215 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.92880 | | 1.93360 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.94500 | | 1.94990 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.96070 | | 1.96570 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.99260 | | 1.99690 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Call | | | 142.34700 | 130.534 | 13.12 | 0.2154 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.02 | Put | | | 1,006.34700 | 1,042.534 | 13.12 | 0.7846 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Call | | | 125.62540 | 115.007 | 13.26 | 0.1935 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.03 | Put | | | 1,089.62540 | 1,127.007 | 13.26 | 0.8065 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Call | | | 161.16930 | 148.056 | 12.98 | 0.2394 | 0.00 | 0 | 0 |
| CNH / R | On | 18/06/2018 | Foreign Exchange Option | 2.01 | Put | | | 925.16930 | 960.056 | 12.98 | 0.7606 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Call | | | 169.80670 | 163.169 | 14.50 | 0.1710 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Put | | | 2,070.80670 | 2,113.169 | 14.50 | 0.8290 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Call | | | 158.56230 | 152.369 | 14.61 | 0.1609 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Put | | | 2,159.56230 | 2,202.369 | 14.61 | 0.8391 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Call | | | 181.90410 | 174.791 | 14.39 | 0.1817 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Put | | | 1,982.90410 | 2,024.791 | 14.39 | 0.8183 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.91 | Call | | | 1,124.76840 | 1,091.609 | 12.81 | 0.6184 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.91 | Put | | | 567.76840 | 584.609 | 12.81 | 0.3816 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.92 | Call | | | 1,068.98450 | 1,037.046 | 12.84 | 0.5992 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.92 | Put | | | 611.98450 | 630.046 | 12.84 | 0.4008 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.90 | Call | | | 1,182.54370 | 1,148.183 | 12.77 | 0.6375 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.90 | Put | | | 525.54370 | 541.183 | 12.77 | 0.3625 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Put | | | 1,030.78380 | 1,045.663 | 13.49 | 0.4399 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Call | | | 1,253.18770 | 1,225.903 | 13.54 | 0.5464 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Put | | | 1,084.18770 | 1,099.903 | 13.54 | 0.4536 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Call | | | 1,207.99040 | 1,181.553 | 13.58 | 0.5329 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Put | | | 1,138.99040 | 1,155.553 | 13.58 | 0.4671 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Call | | | 1,299.78380 | 1,271.663 | 13.49 | 0.5601 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Future | | | 2.02580 | | 2.02840 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.06440 | | 2.06730 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Future | | | 2.10280 | | 2.10670 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.25420 | | 2.25580 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Put | | | 1,875.60950 | 1,898.990 | 15.02 | 0.9049 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Call | | | 52.51400 | 50.350 | 15.11 | 0.0852 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.22 | Put | | | 1,968.51400 | 1,992.350 | 15.11 | 0.9148 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Call | | | 46.22770 | 44.463 | 15.21 | 0.0764 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.23 | Put | | | 2,062.22770 | 2,086.463 | 15.21 | 0.9236 | 0.00 | 0 | 0 |
| DKK / R | On | 18/06/2018 | Foreign Exchange Option | 2.21 | Call | | | 59.60950 | 56.991 | 15.02 | 0.0951 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Call | | | 112.08230 | 109.535 | 15.48 | 0.1118 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Put | | | 2,939.08230 | 2,965.535 | 15.48 | 0.8882 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Call | | | 103.28020 | 100.949 | 15.50 | 0.1044 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Put | | | 3,030.28020 | 3,056.949 | 15.50 | 0.8956 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Call | | | 95.10470 | 92.978 | 15.52 | 0.0974 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Put | | | 3,122.10470 | 3,148.978 | 15.52 | 0.9026 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.08 | Call | | | 1,078.95000 | 1,057.366 | 13.69 | 0.5608 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.08 | Put | | | 811.95000 | 829.366 | 13.69 | 0.4392 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.09 | Call | | | 1,031.90420 | 1,011.101 | 13.75 | 0.5440 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.09 | Put | | | 864.90420 | 883.101 | 13.75 | 0.4560 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.10 | Call | | | 986.59390 | 966.565 | 13.82 | 0.5273 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.10 | Put | | | 919.59390 | 938.565 | 13.82 | 0.4727 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Put | | | 911.81730 | 917.755 | 14.01 | 0.3606 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Call | | | 1,978.88600 | 1,968.206 | 13.90 | 0.6629 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Put | | | 820.88600 | 826.206 | 13.90 | 0.3371 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Call | | | 1,923.31940 | 1,913.001 | 13.95 | 0.6512 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Put | | | 865.31940 | 871.001 | 13.95 | 0.3488 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Call | | | 1,869.81730 | 1,859.755 | 14.01 | 0.6394 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Future | | | 1.54750 | | 1.55430 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.56900 | | 1.57620 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Future | | | 1.58880 | | 1.59600 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.68270 | | 1.68900 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Call | | | 20.31060 | 18.075 | 16.78 | 0.0409 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.76 | Put | | | 2,077.31060 | 2,143.075 | 16.78 | 0.9591 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Call | | | 17.45520 | 15.608 | 16.92 | 0.0357 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.77 | Put | | | 2,174.45520 | 2,240.608 | 16.92 | 0.9643 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Call | | | 23.63370 | 20.942 | 16.64 | 0.0468 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/06/2018 | Foreign Exchange Option | 1.75 | Put | | | 1,980.63370 | 2,045.942 | 16.64 | 0.9532 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Call | | | 70.69050 | 67.045 | 17.01 | 0.0865 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Put | | | 2,708.69050 | 2,777.045 | 17.01 | 0.9135 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Call | | | 65.34310 | 62.116 | 17.13 | 0.0807 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Put | | | 2,803.34310 | 2,872.116 | 17.13 | 0.9193 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Call | | | 60.42830 | 56.954 | 17.20 | 0.0747 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Put | | | 2,898.42830 | 2,966.954 | 17.20 | 0.9253 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.57 | Call | | | 845.00280 | 806.875 | 13.68 | 0.5644 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.57 | Put | | | 585.00280 | 618.875 | 13.68 | 0.4356 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.58 | Call | | | 796.97620 | 760.848 | 13.78 | 0.5421 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.58 | Put | | | 636.97620 | 672.848 | 13.78 | 0.4579 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.56 | Call | | | 895.38970 | 855.246 | 13.59 | 0.5869 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.56 | Put | | | 535.38970 | 567.246 | 13.59 | 0.4131 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Call | | | 827.82040 | 806.453 | 15.49 | 0.4272 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Put | | | 1,537.82040 | 1,579.453 | 15.49 | 0.5728 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Call | | | 798.03270 | 777.573 | 15.59 | 0.4150 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Put | | | 1,608.03270 | 1,650.573 | 15.59 | 0.5850 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Call | | | 858.81370 | 836.519 | 15.40 | 0.4398 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Put | | | 1,468.81370 | 1,509.519 | 15.40 | 0.5602 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 18/06/2018 | Foreign Exchange Future | | | 0.11840 | | 0.11920 | | | 0.0000 | 0.00 | 0 | 1,145 |
| KES / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.11780 | | 0.11880 | | | 0.0000 | 0.00 | 0 | 562 |
| KES / R | On | 14/12/2018 | Foreign Exchange Future | | | 0.11710 | | 0.11820 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.11680 | | 0.11460 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,707 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,707 |
| NOK/R | On | 18/06/2018 | Foreign Exchange Future | | | 1.56620 | | 1.56180 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.58970 | | 1.58560 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/12/2018 | Foreign Exchange Future | | | 1.61290 | | 1.60850 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.65920 | | 1.65460 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NOK/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NOK/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$/ R | On | 18/06/2018 | Foreign Exchange Future | | | 8.93510 | | 8.96240 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 17/09/2018 | Foreign Exchange Future | | | 9.03770 | | 9.06650 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/12/2018 | Foreign Exchange Future | | | 9.13870 | | 9.16820 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/06/2019 | Foreign Exchange Future | | | 9.66780 | | 9.68840 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$/ R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$/ R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Call | | | 17.05490 | 14.798 | 14.33 | 0.0631 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 18/06/2018 | Foreign Exchange Option | 9.84 | Put | | | 894.65490 | 919.699 | 14.33 | 0.9369 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Call | | | 16.56810 | 14.363 | 14.35 | 0.0615 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 18/06/2018 | Foreign Exchange Option | 9.85 | Put | | | 904.16810 | 929.263 | 14.35 | 0.9385 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Call | | | 17.55650 | 15.248 | 14.30 | 0.0649 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 18/06/2018 | Foreign Exchange Option | 9.83 | Put | | | 885.15650 | 910.148 | 14.30 | 0.9351 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Call | | | 79.39720 | 75.006 | 14.31 | 0.1712 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Put | | | 942.89720 | 967.306 | 14.31 | 0.8288 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Call | | | 78.19190 | 73.856 | 14.34 | 0.1689 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Put | | | 951.69190 | 976.156 | 14.34 | 0.8311 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Call | | | 80.62340 | 76.174 | 14.29 | 0.1736 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Put | | | 934.12340 | 958.474 | 14.29 | 0.8264 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.92 | Call | | | 519.26750 | 500.633 | 12.88 | 0.6109 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.92 | Put | | | 271.06750 | 281.933 | 12.88 | 0.3891 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.93 | Call | | | 513.65440 | 495.178 | 12.88 | 0.6068 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.93 | Put | | | 275.45440 | 286.478 | 12.88 | 0.3932 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.94 | Call | | | 508.08090 | 489.767 | 12.89 | 0.6027 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.94 | Put | | | 279.88090 | 291.067 | 12.89 | 0.3973 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Call | | | 484.73820 | 475.716 | 14.02 | 0.4628 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Put | | | 716.33820 | 727.916 | 14.02 | 0.5372 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Call | | | 481.21810 | 472.255 | 14.03 | 0.4603 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Put | | | 722.81810 | 734.455 | 14.03 | 0.5397 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Call | | | 488.28350 | 479.201 | 14.01 | 0.4653 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Put | | | 709.88350 | 721.401 | 14.01 | 0.5347 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.25370 | | 1.25970 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.26010 | | 1.26770 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.26700 | | 1.27560 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.33550 | | 1.34380 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.32 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.32 | Put | | | 603.00000 | 663.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.33 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.33 | Put | | | 703.00000 | 763.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.31 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/06/2018 | Foreign Exchange Option | 1.31 | Put | | | 503.00000 | 563.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.37 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.37 | Put | | | 1,023.00000 | 1,099.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.38 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.38 | Put | | | 1,123.00000 | 1,199.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.36 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.36 | Put | | | 923.00000 | 999.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.27 | Call | | | 56.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.27 | Put | | | 0.00000 | 30.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.25 | Call | | | 256.00000 | 170.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.25 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.26 | Call | | | 156.00000 | 70.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.26 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Call | | | 238.00000 | 155.000 | | 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 | | | 138.00000 | 55.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Call | | | 338.00000 | 255.000 | | 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|------------|-------------------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|----------------|
| Total PULA / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO £On | 18/06/2018 | Foreign Exchange Future | | | 1.42510 | | 1.42100 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO £On | 17/09/2018 | Foreign Exchange Future | | | 1.43080 | | 1.42660 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total QUANTO £ / \$ | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO €On | 18/06/2018 | Foreign Exchange Future | | | 1.24460 | | 1.24070 | | | 0.0000 | 0.00 | 0 | 190 |
| QUANTO €On | 17/09/2018 | Foreign Exchange Future | | | 1.25360 | | 1.24970 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | 0.00 | 0 | 190 |
| Total QUANTO € / \$ | | | | | | | | | | | 0.00 | 0 | 190 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Future | | 8.85140 | 0.11254 | 8.84800 | | | 0.0000 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Future | | 8.75220 | 0.11254 | 8.74780 | | | 0.0000 | 0.00 | 0 | 0 |
| Total R / ¥ Future | | | | | | | | | | | 0.00 | 0 | 0 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Option | 8.88 | Call | 0.11254 | 1,100.84040 | 1,117.026 | 14.45 | 0.4708 | 0.00 | 0 | 0 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Option | 8.88 | Put | 0.11254 | 1,420.84040 | 1,403.026 | 14.45 | 0.5292 | 0.00 | 0 | 0 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Option | 8.89 | Call | 0.11254 | 1,053.89120 | 1,070.135 | 14.43 | 0.4581 | 0.00 | 0 | 0 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Option | 8.89 | Put | 0.11254 | 1,473.89120 | 1,456.135 | 14.43 | 0.5419 | 0.00 | 0 | 0 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Option | 8.87 | Call | 0.11254 | 1,149.06910 | 1,165.177 | 14.47 | 0.4835 | 0.00 | 0 | 0 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Option | 8.87 | Put | 0.11254 | 1,369.06910 | 1,351.177 | 14.47 | 0.5165 | 0.00 | 0 | 0 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Option | 8.94 | Put | 0.11254 | 1,758.15420 | 1,740.630 | 14.32 | 0.6047 | 0.00 | 0 | 0 |
| R / ¥ | On | 03/05/2018 | Foreign Exchange Option | 8.94 | Call | 0.11254 | 838.15420 | 854.630 | 14.32 | 0.3953 | 0.00 | 0 | 100,000 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.87 | Call | 0.11254 | 1,829.01880 | 1,865.176 | 14.73 | 0.4361 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.87 | Put | 0.11254 | 3,051.01880 | 3,043.176 | 14.73 | 0.5639 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.34 | Call | 0.11254 | 5,200.70660 | 5,231.081 | 16.91 | 0.7430 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.34 | Put | 0.11254 | 1,122.70660 | 1,109.081 | 16.91 | 0.2570 | 0.00 | 0 | 110,000 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.88 | Call | 0.11254 | 1,783.36400 | 1,819.577 | 14.70 | 0.4294 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.88 | Put | 0.11254 | 3,105.36400 | 3,097.577 | 14.70 | 0.5706 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.89 | Call | 0.11254 | 1,738.40000 | 1,774.645 | 14.67 | 0.4228 | 0.00 | 0 | 0 |
| R / ¥ | On | 29/06/2018 | Foreign Exchange Option | 8.89 | Put | 0.11254 | 3,160.40000 | 3,152.645 | 14.67 | 0.5772 | 0.00 | 0 | 0 |
| Total R / ¥ Option | | | | | | | | | | | 0.00 | 0 | 210,000 |
| Total R / ¥ | | | | | | | | | | | 0.00 | 0 | 210,000 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Future | | 8.77190 | 0.11254 | 8.76750 | | | 0.0000 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Future | | 8.61560 | 0.11254 | 8.61040 | | | 0.0000 | 0.00 | 0 | 283 |
| Total R / ¥EN Future | | | | | | | | | | | 0.00 | 0 | 283 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.67 | Call | 0.11254 | 2,804.20260 | 2,840.381 | 15.29 | 0.5832 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.67 | Put | | 0.11254 | 1,829.20260 | 1,821.381 | 15.29 | 0.4168 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.68 | Call | | 0.11254 | 2,742.08760 | 2,778.606 | 15.24 | 0.5765 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.68 | Put | | 0.11254 | 1,867.08760 | 1,859.606 | 15.24 | 0.4235 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.66 | Call | | 0.11254 | 2,866.94800 | 2,902.814 | 15.33 | 0.5898 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.66 | Put | | 0.11254 | 1,791.94800 | 1,783.814 | 15.33 | 0.4102 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.89 | Call | | 0.11254 | 1,622.22810 | 1,666.248 | 14.51 | 0.4277 | 0.00 | 0 | 0 |
| R / ¥EN | On | 18/06/2018 | Foreign Exchange Option | 8.89 | Put | | 0.11254 | 2,847.22810 | 2,847.248 | 14.51 | 0.5723 | 0.00 | 0 | 1,200 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.60 | Call | | 0.11254 | 3,615.16250 | 3,703.362 | 16.00 | 0.5279 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.60 | Put | | 0.11254 | 3,511.16250 | 3,547.362 | 16.00 | 0.4721 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.61 | Call | | 0.11254 | 3,560.11060 | 3,648.346 | 15.97 | 0.5235 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.61 | Put | | 0.11254 | 3,556.11060 | 3,592.346 | 15.97 | 0.4765 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.62 | Call | | 0.11254 | 3,505.49650 | 3,593.759 | 15.94 | 0.5190 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.62 | Put | | 0.11254 | 3,601.49650 | 3,637.759 | 15.94 | 0.4810 | 0.00 | 0 | 0 |
| Total R / ¥EN Option | | | | | | | | | | | | 0.00 | 0 | 1,200 |
| Total R / ¥EN | | | | | | | | | | | | 0.00 | 0 | 1,483 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Future | | | 9.27810 | | 9.31160 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Future | | | 9.40580 | | 9.44170 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Future | | | 9.52880 | | 9.56550 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.11230 | | 10.14330 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.10 | Call | | | 21.76410 | 19.132 | 13.65 | 0.0792 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.10 | Put | | | 810.16410 | 841.032 | 13.65 | 0.9208 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.11 | Call | | | 21.11280 | 18.553 | 13.68 | 0.0770 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.11 | Put | | | 819.51280 | 850.453 | 13.68 | 0.9230 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.09 | Call | | | 22.43470 | 19.729 | 13.63 | 0.0814 | 0.00 | 0 | 0 |
| SGD / R | On | 18/06/2018 | Foreign Exchange Option | 10.09 | Put | | | 800.83470 | 831.629 | 13.63 | 0.9186 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.00 | Call | | | 129.84730 | 122.421 | 13.32 | 0.2569 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.00 | Put | | | 688.14730 | 716.621 | 13.32 | 0.7431 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.01 | Call | | | 127.88240 | 120.580 | 13.34 | 0.2537 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.01 | Put | | | 696.18240 | 724.780 | 13.34 | 0.7463 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 9.99 | Call | | | 131.84220 | 124.292 | 13.30 | 0.2602 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 9.99 | Put | | | 680.14220 | 708.492 | 13.30 | 0.7398 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.37 | Call | | | 483.55910 | 462.463 | 12.19 | 0.5862 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.37 | Put | | | 288.05910 | 303.663 | 12.19 | 0.4138 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.38 | Call | | | 478.22760 | 457.326 | 12.20 | 0.5820 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.38 | Put | | | 292.72760 | 308.526 | 12.20 | 0.4180 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.36 | Call | | | 488.93120 | 467.648 | 12.18 | 0.5904 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.36 | Put | | | 283.43120 | 298.848 | 12.18 | 0.4096 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Call | | | 638.24030 | 622.036 | 12.86 | 0.5624 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Put | | | 484.94030 | 499.736 | 12.86 | 0.4376 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Call | | | 633.59760 | 617.500 | 12.88 | 0.5595 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Put | | | 490.29760 | 505.200 | 12.88 | 0.4405 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Call | | | 628.98480 | 612.993 | 12.89 | 0.5567 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Put | | | 495.68480 | 510.693 | 12.89 | 0.4433 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Future | | | 2.86920 | | 2.90200 | | | 0.0000 | 0.00 | 0 | 12,120 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.82220 | | 2.85460 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Future | | | 2.77430 | | 2.80640 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.77250 | | 2.79480 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 12,120 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Call | | | 0.50160 | 0.810 | 23.22 | 0.0087 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.66 | Put | | | 758.50160 | 791.609 | 23.22 | 0.9913 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Call | | | 0.50530 | 0.812 | 23.46 | 0.0086 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.67 | Put | | | 768.50530 | 801.612 | 23.46 | 0.9914 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Call | | | 0.49810 | 0.808 | 22.99 | 0.0087 | 0.00 | 0 | 0 |
| TRY / R | On | 18/06/2018 | Foreign Exchange Option | 3.65 | Put | | | 748.49810 | 781.608 | 22.99 | 0.9913 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Call | | | 4.14900 | 3.574 | 14.23 | 0.0352 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Put | | | 509.54900 | 541.374 | 14.23 | 0.9648 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Call | | | 3.85520 | 3.636 | 14.47 | 0.0352 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Put | | | 519.25520 | 551.436 | 14.47 | 0.9648 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Call | | | 4.46400 | 3.513 | 13.99 | 0.0351 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Put | | | 499.86400 | 531.313 | 13.99 | 0.9649 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.97 | Call | | | 59.43890 | 52.747 | 13.53 | 0.2888 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.97 | Put | | | 223.03890 | 248.447 | 13.53 | 0.7112 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.98 | Call | | | 57.00300 | 50.576 | 13.57 | 0.2793 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.98 | Put | | | 230.60300 | 256.275 | 13.57 | 0.7207 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.96 | Call | | | 61.97140 | 55.006 | 13.49 | 0.2986 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.96 | Put | | | 215.57140 | 240.706 | 13.49 | 0.7014 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Call | | | 26.27540 | 25.039 | 16.90 | 0.1100 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Put | | | 761.47540 | 782.539 | 16.90 | 0.8900 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Call | | | 25.87330 | 24.616 | 16.97 | 0.1081 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Put | | | 771.07330 | 792.116 | 16.97 | 0.8919 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Call | | | 26.68910 | 25.473 | 16.84 | 0.1119 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Put | | | 751.88910 | 772.973 | 16.84 | 0.8881 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 12,120 |
| ZMW / R | On | 18/06/2018 | Foreign Exchange Future | | | 1.25000 | | 1.25660 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.22740 | | 1.23420 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.20740 | | 1.21410 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.17030 | | 1.17670 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------|----------------|------------------|---------------|
| Total ZMW / R | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | 580 107 652.30 | 48,214 | 1,594,703 |
| Total Options | | | | | | | | | 8 400 768.78 | 48,950 | 3,064,289 |
| Grand Total: | | | | | | | | | 588,508,421.08 | 97,164 | 4,658,992 |