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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/08/2018

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 30/08/2018 Foreign Exchange Future | | | 14.43010 | | 14.12540 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 31/08/2018 Foreign Exchange Future | | | 14.43010 | | 14.12550 | | | 0.0000 | 0.00 | 0 | 3,299 |
| \$ / R On 03/09/2018 Foreign Exchange Future | | | 14.43450 | | 14.12820 | | | 0.0000 | 0.00 | 0 | 197 |
| \$ / R On 06/09/2018 Foreign Exchange Future | | | 14.43790 | | 14.13100 | | | 0.0000 | 0.00 | 0 | 300 |
| \$ / R On 07/09/2018 Foreign Exchange Future | | | 14.43890 | | 14.13200 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/09/2018 Foreign Exchange Future | | | 14.44850 | | 14.14520 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 17/09/2018 Foreign Exchange Future | | | 14.45730 | | 14.15410 | | | 0.0000 | 778,236,459.00 | 53,830 | 477,194 |
| \$ / R On 25/09/2018 Foreign Exchange Future | | | 14.47510 | | 14.17180 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 26/09/2018 Foreign Exchange Future | | | 14.47730 | | 14.53400 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 28/09/2018 Foreign Exchange Future | | | 14.48170 | | 14.17840 | | | 0.0000 | 0.00 | 0 | 2,569 |
| \$ / R On 02/10/2018 Foreign Exchange Future | | | 14.48930 | | 14.18590 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R On 12/10/2018 Foreign Exchange Future | | | 14.50820 | | 14.20460 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 17/10/2018 Foreign Exchange Future | | | 14.51770 | | 14.21400 | | | 0.0000 | 0.00 | 0 | 235 |
| \$ / R On 22/10/2018 Foreign Exchange Future | | | 14.52720 | | 14.22340 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/10/2018 Foreign Exchange Future | | | 14.53280 | | 14.22900 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 29/10/2018 Foreign Exchange Future | | | 14.54040 | | 14.23650 | | | 0.0000 | 0.00 | 0 | 225 |
| \$ / R On 31/10/2018 Foreign Exchange Future | | | 14.54420 | | 14.24020 | | | 0.0000 | 0.00 | 0 | 3,847 |
| \$ / R On 01/11/2018 Foreign Exchange Future | | | 14.54610 | | 14.24210 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R On 05/11/2018 Foreign Exchange Future | | | 14.55370 | | 14.24970 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/11/2018 Foreign Exchange Future | | | 14.56900 | | 14.26480 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R On 16/11/2018 Foreign Exchange Future | | | 14.57480 | | 14.27050 | | | 0.0000 | 0.00 | 0 | 420 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|------------------|------------------|---------------|
| \$ / R | On | 19/11/2018 | Foreign Exchange Future | | | 14.58050 | | 14.27610 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 23/11/2018 | Foreign Exchange Future | | | 14.58810 | | 14.28370 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2018 | Foreign Exchange Future | | | 14.59960 | | 14.29500 | | | 0.0000 | 0.00 | 0 | 461 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Future | | | 14.60150 | | 14.29690 | | | 0.0000 | 21,902,250.00 | 1,500 | 5,449 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Future | | | 14.62250 | | 14.31760 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 14.62820 | | 14.32320 | | | 0.0000 | 156,068,265.80 | 10,669 | 269,270 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Future | | | 14.64150 | | 14.33640 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Future | | | 14.66050 | | 14.35520 | | | 0.0000 | 0.00 | 0 | 2,387 |
| \$ / R | On | 02/01/2019 | Foreign Exchange Future | | | 14.66430 | | 14.35890 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 18/01/2019 | Foreign Exchange Future | | | 14.69480 | | 14.38900 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Future | | | 14.71760 | | 14.41160 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Future | | | 14.71950 | | 14.41340 | | | 0.0000 | 0.00 | 0 | 1,225 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Future | | | 14.74430 | | 14.43790 | | | 0.0000 | 0.00 | 0 | 70 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Future | | | 14.77280 | | 14.46610 | | | 0.0000 | 0.00 | 0 | 4,725 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 14.80720 | | 14.50010 | | | 0.0000 | 2,576,526,836.00 | 174,005 | 90,015 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Future | | | 14.82430 | | 14.51700 | | | 0.0000 | 0.00 | 0 | 4,414 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Future | | | 14.82820 | | 14.52080 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2019 | Foreign Exchange Future | | | 14.83580 | | 14.52840 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Future | | | 14.88920 | | 14.58120 | | | 0.0000 | 0.00 | 0 | 1,280 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Future | | | 14.94840 | | 14.63980 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Future | | | 14.95430 | | 14.64560 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 14.97600 | | 14.66680 | | | 0.0000 | 149,760.00 | 10 | 20,510 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Future | | | 15.00350 | | 14.69380 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Future | | | 15.00940 | | 14.69960 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Future | | | 15.01340 | | 14.70340 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Future | | | 15.06850 | | 14.75750 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Future | | | 15.07050 | | 14.75940 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Future | | | 15.09410 | | 14.78250 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Future | | | 15.12750 | | 14.81530 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Future | | | 15.13380 | | 14.82160 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Future | | | 15.16290 | | 14.85100 | | | 0.0000 | 0.00 | 0 | 10,138 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Future | | | 15.19200 | | 14.88040 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Future | | | 15.19620 | | 14.88460 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Future | | | 15.25650 | | 14.94550 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 29/11/2019 | Foreign Exchange Future | | | 15.31680 | | 15.00640 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/12/2019 | Foreign Exchange Future | | | 15.32300 | | 15.01270 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 13/12/2019 | Foreign Exchange Future | | | 15.34590 | | 15.03580 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2019 | Foreign Exchange Future | | | 15.38330 | | 15.07360 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2020 | Foreign Exchange Future | | | 15.38750 | | 15.07780 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 31/01/2020 | Foreign Exchange Future | | | 15.44780 | | 15.13870 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 02/03/2020 | Foreign Exchange Future | | | 15.51220 | | 15.20380 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Future | | | 15.54130 | | 15.23320 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Future | | | 15.57670 | | 15.26890 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Future | | | 15.63280 | | 15.32560 | | | 0.0000 | 0.00 | 0 | 55 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Future | | | 15.70350 | | 15.39700 | | | 0.0000 | 0.00 | 0 | 1,055 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Future | | | 15.72430 | | 15.41800 | | | 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 | 28/07/2020 | Foreign Exchange Future | | | 15.82000 | | 15.51460 | | | 0.0000 | 0.00 | 0 | 84,000 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Future | | | 15.92670 | | 15.62020 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 3,532,883,570.80 | 240,014 | 984,360 |
| \$ / R | On | 30/08/2018 | Foreign Exchange Option | 14.74 | Call | | | 4.41770 | 11.352 | 31.61 | 0.1009 | 0.00 | 0 | 2,500 |
| \$ / R | On | 30/08/2018 | Foreign Exchange Option | 14.74 | Put | | | 619.01770 | 321.252 | 31.61 | 0.8991 | 0.00 | 0 | 7,500 |
| \$ / R | On | 30/08/2018 | Foreign Exchange Option | 14.59 | Put | | | 473.16390 | 187.392 | 27.86 | 0.7729 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2018 | Foreign Exchange Option | 14.59 | Call | | | 8.56390 | 27.492 | 27.86 | 0.2271 | 0.00 | 0 | 2,500 |
| \$ / R | On | 30/08/2018 | Foreign Exchange Option | 14.57 | Put | | | 453.99490 | 170.926 | 27.37 | 0.7474 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2018 | Foreign Exchange Option | 14.57 | Call | | | 9.39490 | 31.026 | 27.37 | 0.2526 | 0.00 | 0 | 2,500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.65 | Put | | | 13.19720 | 1.573 | 33.68 | 0.0125 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.65 | Call | | | 488.69720 | 781.673 | 33.68 | 0.9875 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 14.25 | Call | | | 62.22630 | 221.864 | 25.73 | 0.7483 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 14.25 | Put | | | 186.72630 | 41.764 | 25.73 | 0.2517 | 0.00 | 0 | 250 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Put | | | 1,924.67500 | 1,619.995 | 44.98 | 0.9993 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Call | | | 351.59940 | 633.821 | 31.83 | 0.9717 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Put | | | 2,444.55170 | 2,139.948 | 54.44 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.57 | Call | | | 0.05170 | 0.048 | 54.44 | 0.0003 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 16.05 | Call | | | 0.17500 | 0.095 | 44.98 | 0.0007 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 14.42 | Put | | | 325.08470 | 94.810 | 23.42 | 0.4804 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 14.42 | Call | | | 30.58470 | 104.910 | 23.42 | 0.5196 | 0.00 | 0 | 250 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,125.88440 | 1,430.135 | 41.33 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.00 | Put | | | 0.38440 | 0.035 | 41.33 | 0.0003 | 0.00 | 0 | 500 |
| \$ / R | On | 31/08/2018 | Foreign Exchange Option | 13.80 | Put | | | 26.09940 | 3.721 | 31.83 | 0.0283 | 0.00 | 0 | 1,000 |
| \$ / R | On | 03/09/2018 | Foreign Exchange Option | 12.47 | Put | | | 0.00600 | 0.060 | 37.27 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R | On | 03/09/2018 | Foreign Exchange Option | 12.47 | Call | | | 1,658.20600 | 1,964.560 | 37.27 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2018 | Foreign Exchange Option | 13.44 | Put | | | 10.47160 | 2.578 | 22.46 | 0.0150 | 0.00 | 0 | 15,000 |
| \$ / R | On | 06/09/2018 | Foreign Exchange Option | 13.44 | Call | | | 701.47160 | 1,000.478 | 22.46 | 0.9850 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2018 | Foreign Exchange Option | 13.43 | Call | | | 711.05940 | 1,010.374 | 22.53 | 0.9856 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2018 | Foreign Exchange Option | 13.43 | Put | | | 10.05940 | 2.474 | 22.53 | 0.0144 | 0.00 | 0 | 10,000 |
| \$ / R | On | 07/09/2018 | Foreign Exchange Option | 13.09 | Call | | | 1,045.69950 | 1,350.233 | 25.60 | 0.9930 | 0.00 | 0 | 0 |
| \$ / R | On | 07/09/2018 | Foreign Exchange Option | 13.09 | Put | | | 3.69950 | 1.333 | 25.60 | 0.0070 | 0.00 | 0 | 600 |
| \$ / R | On | 07/09/2018 | Foreign Exchange Option | 13.45 | Put | | | 11.82220 | 3.834 | 22.27 | 0.0204 | 0.00 | 0 | 0 |
| \$ / R | On | 07/09/2018 | Foreign Exchange Option | 13.45 | Call | | | 693.82220 | 992.734 | 22.27 | 0.9796 | 0.00 | 0 | 100 |
| \$ / R | On | 07/09/2018 | Foreign Exchange Option | 13.32 | Put | | | 7.68160 | 2.584 | 23.48 | 0.0137 | 0.00 | 0 | 0 |
| \$ / R | On | 07/09/2018 | Foreign Exchange Option | 13.80 | Call | | | 391.41360 | 652.373 | 19.55 | 0.9318 | 0.00 | 0 | 100 |
| \$ / R | On | 07/09/2018 | Foreign Exchange Option | 12.90 | Call | | | 1,234.08460 | 1,539.670 | 27.26 | 0.9960 | 0.00 | 0 | 0 |
| \$ / R | On | 07/09/2018 | Foreign Exchange Option | 12.90 | Put | | | 2.08460 | 0.770 | 27.26 | 0.0040 | 0.00 | 0 | 100 |
| \$ / R | On | 07/09/2018 | Foreign Exchange Option | 13.32 | Call | | | 819.68160 | 1,121.484 | 23.48 | 0.9863 | 0.00 | 0 | 600 |
| \$ / R | On | 07/09/2018 | Foreign Exchange Option | 13.90 | Put | | | 86.30610 | 22.998 | 19.67 | 0.1062 | 0.00 | 0 | 0 |
| \$ / R | On | 07/09/2018 | Foreign Exchange Option | 13.90 | Call | | | 318.30610 | 561.898 | 19.67 | 0.8938 | 0.00 | 0 | 600 |
| \$ / R | On | 07/09/2018 | Foreign Exchange Option | 14.45 | Put | | | 396.59280 | 189.321 | 20.30 | 0.5033 | 0.00 | 0 | 0 |
| \$ / R | On | 07/09/2018 | Foreign Exchange Option | 14.45 | Call | | | 78.59280 | 178.221 | 20.30 | 0.4967 | 0.00 | 0 | 20,000 |
| \$ / R | On | 07/09/2018 | Foreign Exchange Option | 13.80 | Put | | | 59.41360 | 13.473 | 19.55 | 0.0682 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2018 | Foreign Exchange Option | 13.30 | Put | | | 9.81270 | 5.844 | 21.03 | 0.0248 | 0.00 | 0 | 747 |
| \$ / R | On | 13/09/2018 | Foreign Exchange Option | 13.30 | Call | | | 855.01270 | 1,154.344 | 21.03 | 0.9752 | 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 | 17/09/2018 | Foreign Exchange Option | 14.86 | Call | | | 71.54840 | 129.708 | 21.53 | 0.2965 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.86 | Put | | | 777.44840 | 532.408 | 21.53 | 0.7035 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Call | | | 70.18040 | 127.464 | 21.58 | 0.2922 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.87 | Put | | | 786.08040 | 540.164 | 21.58 | 0.7078 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Call | | | 72.93770 | 131.989 | 21.49 | 0.3008 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.85 | Put | | | 768.83770 | 524.689 | 21.49 | 0.6992 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Put | | | 1,991.63590 | 1,694.070 | 26.06 | 0.9658 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.14 | Call | | | 5.73590 | 11.370 | 26.06 | 0.0342 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Call | | | 1,310.55770 | 1,610.320 | 22.96 | 0.9886 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.85 | Put | | | 6.45770 | 3.021 | 22.96 | 0.0114 | 0.00 | 0 | 750 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Call | | | 3,154.14530 | 3,457.334 | 33.10 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.00 | Put | | | 0.04530 | 0.034 | 33.10 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Call | | | 1,202.17870 | 1,501.485 | 22.50 | 0.9844 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.96 | Put | | | 8.07870 | 4.185 | 22.50 | 0.0156 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Put | | | 1,027.43480 | 762.264 | 22.85 | 0.8049 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.14 | Call | | | 41.53480 | 79.564 | 22.85 | 0.1951 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Call | | | 1,656.61300 | 1,958.352 | 24.40 | 0.9959 | 0.00 | 0 | 4,600 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.50 | Put | | | 2.51300 | 1.052 | 24.40 | 0.0041 | 0.00 | 0 | 44,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Call | | | 1,547.59510 | 1,848.769 | 23.95 | 0.9943 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.61 | Put | | | 3.49510 | 1.469 | 23.95 | 0.0057 | 0.00 | 0 | 13,231 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Put | | | 1,823.94070 | 1,528.538 | 25.53 | 0.9535 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.97 | Call | | | 8.04070 | 15.838 | 25.53 | 0.0465 | 0.00 | 0 | 5,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Put | | | 1,892.89340 | 1,596.513 | 25.75 | 0.9590 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.04 | Call | | | 6.99340 | 13.813 | 25.75 | 0.0410 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Call | | | 1,508.03790 | 1,808.958 | 23.78 | 0.9936 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.65 | Put | | | 3.93790 | 1.658 | 23.78 | 0.0064 | 0.00 | 0 | 1,550 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Put | | | 57.04550 | 21.318 | 18.03 | 0.0781 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.65 | Call | | | 561.14550 | 828.618 | 18.03 | 0.9219 | 0.00 | 0 | 1,464 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Call | | | 500.57960 | 753.281 | 17.50 | 0.9054 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.73 | Put | | | 76.47960 | 25.981 | 17.50 | 0.0946 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Put | | | 2,867.02930 | 2,564.895 | 28.84 | 0.9928 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 17.02 | Call | | | 1.12930 | 2.195 | 28.84 | 0.0072 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Call | | | 813.54880 | 1,107.937 | 19.95 | 0.9605 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.36 | Put | | | 19.44880 | 10.637 | 19.95 | 0.0395 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Put | | | 1,932.35910 | 1,635.477 | 25.87 | 0.9619 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.08 | Call | | | 6.45910 | 12.777 | 25.87 | 0.0381 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.75 | Call | | | 2,404.34920 | 2,707.403 | 27.51 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.75 | Put | | | 0.24920 | 0.103 | 27.51 | 0.0004 | 0.00 | 0 | 93,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.25 | Call | | | 919.21230 | 1,215.546 | 20.68 | 0.9694 | 0.00 | 0 | 1,250 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.25 | Put | | | 15.11230 | 8.246 | 20.68 | 0.0306 | 0.00 | 0 | 74,064 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.29 | Put | | | 2,140.17270 | 1,841.209 | 26.53 | 0.9739 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.29 | Call | | | 4.27270 | 8.509 | 26.53 | 0.0261 | 0.00 | 0 | 73,314 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.30 | Put | | | 16.93070 | 9.252 | 20.35 | 0.0343 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.30 | Call | | | 871.03070 | 1,166.552 | 20.35 | 0.9657 | 0.00 | 0 | 500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.50 | Call | | | 2,654.21300 | 2,957.352 | 28.77 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.50 | Put | | | 0.11300 | 0.052 | 28.77 | 0.0002 | 0.00 | 0 | 45,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.85 | Call | | | 2,304.44100 | 2,607.440 | 27.09 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.85 | Put | | | 0.34100 | 0.141 | 27.09 | 0.0006 | 0.00 | 0 | 48,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.00 | Call | | | 2,154.64410 | 2,457.525 | 26.47 | 0.9991 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.00 | Put | | | 0.54410 | 0.225 | 26.47 | 0.0009 | 0.00 | 0 | 13,300 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.70 | Call | | | 2,454.31290 | 2,757.388 | 27.71 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.70 | Put | | | 0.21290 | 0.088 | 27.71 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.60 | Call | | | 2,554.25530 | 2,857.364 | 28.13 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.60 | Put | | | 0.15530 | 0.064 | 28.13 | 0.0003 | 0.00 | 0 | 2,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.30 | Call | | | 1,855.47030 | 2,157.870 | 25.23 | 0.9977 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.30 | Put | | | 1.37030 | 0.570 | 25.23 | 0.0023 | 0.00 | 0 | 100 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.48 | Call | | | 2,674.20610 | 2,977.351 | 28.94 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.48 | Put | | | 0.10610 | 0.051 | 28.94 | 0.0002 | 0.00 | 0 | 5,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.77 | Put | | | 5.51080 | 2.379 | 23.29 | 0.0091 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.77 | Call | | | 1,389.61080 | 1,689.679 | 23.29 | 0.9909 | 0.00 | 0 | 5,200 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Put | | | 30.45290 | 14.814 | 19.02 | 0.0548 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Call | | | 684.55290 | 972.114 | 19.02 | 0.9452 | 0.00 | 0 | 500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.80 | Put | | | 5.84600 | 2.602 | 23.16 | 0.0099 | 0.00 | 0 | 500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.80 | Call | | | 1,359.94600 | 1,659.902 | 23.16 | 0.9901 | 0.00 | 0 | 50 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.25 | Put | | | 1.17610 | 0.489 | 25.44 | 0.0020 | 0.00 | 0 | 40,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.25 | Call | | | 1,905.27610 | 2,207.789 | 25.44 | 0.9980 | 0.00 | 0 | 500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.90 | Call | | | 2,254.49860 | 2,557.464 | 26.89 | 0.9993 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.90 | Put | | | 0.39860 | 0.164 | 26.89 | 0.0007 | 0.00 | 0 | 3,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.48 | Call | | | 1,676.46600 | 1,978.290 | 24.49 | 0.9961 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.48 | Put | | | 2.36600 | 0.990 | 24.49 | 0.0039 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.68 | Call | | | 1,478.40530 | 1,779.115 | 23.66 | 0.9930 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.68 | Put | | | 4.30530 | 1.815 | 23.66 | 0.0070 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.20 | Put | | | 13.51230 | 7.358 | 21.01 | 0.0273 | 0.00 | 0 | 4,500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.20 | Call | | | 967.61230 | 1,264.658 | 21.01 | 0.9727 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.38 | Call | | | 1,775.84820 | 2,078.029 | 24.90 | 0.9971 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.38 | Put | | | 1.74820 | 0.729 | 24.90 | 0.0029 | 0.00 | 0 | 60,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.00 | Put | | | 8.77960 | 4.709 | 22.34 | 0.0174 | 0.00 | 0 | 70,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,162.87960 | 1,462.009 | 22.34 | 0.9826 | 0.00 | 0 | 7,500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.88 | Call | | | 1,280.95980 | 1,580.602 | 22.83 | 0.9876 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.88 | Put | | | 6.85980 | 3.302 | 22.83 | 0.0124 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 8.17 | Call | | | 5,984.10000 | 6,287.300 | 40.88 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 8.17 | Put | | | 0.00000 | 0.000 | 40.88 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.58 | Call | | | 1,577.29530 | 1,878.642 | 24.07 | 0.9948 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.58 | Put | | | 3.19530 | 1.342 | 24.07 | 0.0052 | 0.00 | 0 | 8,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.40 | Call | | | 1,755.95750 | 2,058.075 | 24.82 | 0.9969 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 12.40 | Put | | | 1.85750 | 0.775 | 24.82 | 0.0031 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.22 | Call | | | 948.22810 | 1,245.000 | 20.88 | 0.9714 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.22 | Put | | | 14.12810 | 7.700 | 20.88 | 0.0286 | 0.00 | 0 | 10,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.60 | Put | | | 46.83140 | 18.863 | 18.36 | 0.0694 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.60 | Call | | | 600.93140 | 876.163 | 18.36 | 0.9306 | 0.00 | 0 | 26,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.00 | Call | | | 327.06500 | 531.246 | 18.16 | 0.7871 | 0.00 | 0 | 60,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.00 | Put | | | 172.96500 | 73.946 | 18.16 | 0.2129 | 0.00 | 0 | 22,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.00 | Put | | | 900.44800 | 644.271 | 22.19 | 0.7588 | 0.00 | 0 | 50 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 15.00 | Call | | | 54.54800 | 101.571 | 22.19 | 0.2412 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.70 | Put | | | 641.19250 | 413.936 | 20.78 | 0.6283 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.70 | Call | | | 95.29250 | 171.236 | 20.78 | 0.3717 | 0.00 | 0 | 63,000 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Call | | | 212.02190 | 365.106 | 18.97 | 0.6388 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Put | | | 307.92190 | 157.806 | 18.97 | 0.3612 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Put | | | 2,607.64550 | 2,306.213 | 28.02 | 0.9887 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Call | | | 1.74550 | 3.513 | 28.02 | 0.0113 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.10 | Call | | | 1,064.95680 | 1,363.176 | 21.67 | 0.9782 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.10 | Put | | | 10.85680 | 5.876 | 21.67 | 0.0218 | 0.00 | 0 | 2,500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.20 | Put | | | 277.12840 | 137.771 | 18.81 | 0.3300 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.20 | Call | | | 231.22840 | 395.071 | 18.81 | 0.6700 | 0.00 | 0 | 500 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.66 | Put | | | 59.26220 | 21.849 | 17.96 | 0.0800 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 13.66 | Call | | | 553.36220 | 819.149 | 17.96 | 0.9200 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.50 | Put | | | 482.18480 | 283.424 | 19.85 | 0.5169 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2018 | Foreign Exchange Option | 14.50 | Call | | | 136.28480 | 240.724 | 19.85 | 0.4831 | 0.00 | 0 | 500 |
| \$ / R | On | 25/09/2018 | Foreign Exchange Option | 16.09 | Put | | | 1,932.80860 | 1,644.225 | 25.51 | 0.9319 | 0.00 | 0 | 0 |
| \$ / R | On | 25/09/2018 | Foreign Exchange Option | 16.09 | Call | | | 14.60860 | 29.325 | 25.51 | 0.0681 | 0.00 | 0 | 0 |
| \$ / R | On | 26/09/2018 | Foreign Exchange Option | 14.48 | Put | | | 0.00000 | 316.845 | 19.72 | 0.4905 | 12,673,788.00 | 40,000 | 40,000 |
| \$ / R | On | 26/09/2018 | Foreign Exchange Option | 14.48 | Call | | | 0.00000 | 314.145 | 19.72 | 0.5095 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,194.52200 | 1,488.570 | 19.09 | 0.9772 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.00 | Put | | | 16.12200 | 6.870 | 19.09 | 0.0228 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.78 | Put | | | 138.95970 | 65.353 | 18.02 | 0.1617 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.78 | Call | | | 537.35970 | 767.053 | 18.02 | 0.8383 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 14.25 | Call | | | 287.63780 | 444.289 | 19.17 | 0.6259 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 14.25 | Put | | | 359.23780 | 212.589 | 19.17 | 0.3741 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Put | | | 2,626.69830 | 2,328.792 | 26.17 | 0.9739 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.80 | Call | | | 5.09830 | 10.492 | 26.17 | 0.0261 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Put | | | 2,085.94540 | 1,796.312 | 25.59 | 0.9375 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 16.25 | Call | | | 14.34540 | 28.012 | 25.59 | 0.0625 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 14.54 | Put | | | 555.92670 | 361.670 | 19.99 | 0.5165 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 14.54 | Call | | | 194.32670 | 303.370 | 19.99 | 0.4835 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Put | | | 145.87000 | 68.697 | 17.99 | 0.1684 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2018 | Foreign Exchange Option | 13.80 | Call | | | 524.27000 | 750.397 | 17.99 | 0.8316 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2018 | Foreign Exchange Option | 12.76 | Put | | | 8.83450 | 4.974 | 19.64 | 0.0157 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2018 | Foreign Exchange Option | 12.76 | Call | | | 1,434.73450 | 1,734.274 | 19.64 | 0.9843 | 0.00 | 0 | 0 |
| \$ / R | On | 12/10/2018 | Foreign Exchange Option | 13.51 | Put | | | 100.65450 | 49.354 | 17.39 | 0.1130 | 0.00 | 0 | 0 |
| \$ / R | On | 12/10/2018 | Foreign Exchange Option | 13.51 | Call | | | 795.25450 | 1,047.554 | 17.39 | 0.8870 | 0.00 | 0 | 0 |
| \$ / R | On | 17/10/2018 | Foreign Exchange Option | 13.35 | Put | | | 75.52750 | 35.122 | 16.92 | 0.0833 | 0.00 | 0 | 0 |
| \$ / R | On | 17/10/2018 | Foreign Exchange Option | 13.35 | Call | | | 939.52750 | 1,202.822 | 16.92 | 0.9167 | 0.00 | 0 | 0 |
| \$ / R | On | 22/10/2018 | Foreign Exchange Option | 14.00 | Put | | | 304.31020 | 188.649 | 18.19 | 0.2866 | 0.00 | 0 | 0 |
| \$ / R | On | 22/10/2018 | Foreign Exchange Option | 14.00 | Call | | | 527.71020 | 715.849 | 18.19 | 0.7134 | 0.00 | 0 | 1,630 |
| \$ / R | On | 22/10/2018 | Foreign Exchange Option | 13.20 | Call | | | 1,081.78480 | 1,355.237 | 16.91 | 0.9339 | 0.00 | 0 | 0 |
| \$ / R | On | 22/10/2018 | Foreign Exchange Option | 13.20 | Put | | | 58.38480 | 28.037 | 16.91 | 0.0661 | 0.00 | 0 | 1,630 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Put | | | 598.93970 | 422.390 | 19.39 | 0.4694 | 0.00 | 0 | 0 |
| \$ / R | On | 25/10/2018 | Foreign Exchange Option | 14.49 | Call | | | 337.93970 | 465.190 | 19.39 | 0.5306 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Put | | | 1,032.20570 | 807.492 | 20.96 | 0.6431 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2018 | Foreign Exchange Option | 15.06 | Call | | | 208.70570 | 287.892 | 20.96 | 0.3569 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 14.25 | Call | | | 451.91840 | 611.003 | 18.81 | 0.6181 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 14.25 | Put | | | 461.71840 | 316.803 | 18.81 | 0.3819 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 14.67 | Put | | | 738.33860 | 545.898 | 19.85 | 0.5252 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 14.67 | Call | | | 308.53860 | 420.098 | 19.85 | 0.4748 | 0.00 | 0 | 250 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,285.72640 | 1,569.733 | 17.36 | 0.9443 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.00 | Put | | | 45.52640 | 25.533 | 17.36 | 0.0557 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.93 | Put | | | 297.13070 | 187.872 | 18.08 | 0.2703 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.93 | Call | | | 607.33070 | 802.072 | 18.08 | 0.7297 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Put | | | 241.47530 | 146.775 | 17.78 | 0.2273 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 13.80 | Call | | | 681.67530 | 890.974 | 17.78 | 0.7727 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Put | | | 2,819.01900 | 2,530.464 | 25.96 | 0.9198 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 17.02 | Call | | | 39.21900 | 54.664 | 25.96 | 0.0802 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Put | | | 2,291.90890 | 2,012.960 | 24.72 | 0.8768 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2018 | Foreign Exchange Option | 16.47 | Call | | | 62.10890 | 87.160 | 24.72 | 0.1232 | 0.00 | 0 | 500 |
| \$ / R | On | 01/11/2018 | Foreign Exchange Option | 12.81 | Put | | | 29.60860 | 20.297 | 18.15 | 0.0436 | 0.00 | 0 | 0 |
| \$ / R | On | 01/11/2018 | Foreign Exchange Option | 12.81 | Call | | | 1,461.70860 | 1,756.396 | 18.15 | 0.9564 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Put | | | 2,614.47110 | 2,331.716 | 25.38 | 0.8963 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 16.81 | Call | | | 54.17110 | 75.416 | 25.38 | 0.1037 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Put | | | 9.63110 | 6.752 | 21.61 | 0.0137 | 0.00 | 0 | 1,880 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 11.90 | Call | | | 2,359.33110 | 2,660.452 | 21.61 | 0.9863 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Call | | | 666.69500 | 868.946 | 17.89 | 0.7490 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2018 | Foreign Exchange Option | 13.86 | Put | | | 276.99500 | 175.246 | 17.89 | 0.2510 | 0.00 | 0 | 1,880 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Put | | | 902.13830 | 702.369 | 20.34 | 0.5662 | 0.00 | 0 | 0 |
| \$ / R | On | 13/11/2018 | Foreign Exchange Option | 14.86 | Call | | | 306.93830 | 411.369 | 20.34 | 0.4338 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.72 | Put | | | 806.05810 | 619.099 | 20.00 | 0.5239 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.72 | Call | | | 356.55810 | 473.899 | 20.00 | 0.4761 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.89 | Call | | | 311.57130 | 415.969 | 20.47 | 0.4297 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.89 | Put | | | 931.07130 | 731.169 | 20.47 | 0.5703 | 0.00 | 0 | 15,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 10.83 | Call | | | 3,443.30930 | 3,746.734 | 24.34 | 0.9963 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 10.83 | Put | | | 2.80930 | 1.934 | 24.34 | 0.0037 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 13.22 | Put | | | 101.69530 | 59.066 | 17.13 | 0.1032 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 13.22 | Call | | | 1,152.19530 | 1,413.866 | 17.13 | 0.8968 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.74 | Put | | | 820.42710 | 631.878 | 20.05 | 0.5296 | 0.00 | 0 | 0 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 14.74 | Call | | | 350.92710 | 466.678 | 20.05 | 0.4704 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 11.67 | Put | | | 9.60730 | 7.016 | 21.98 | 0.0130 | 0.00 | 0 | 51,000 |
| \$ / R | On | 16/11/2018 | Foreign Exchange Option | 11.67 | Call | | | 2,610.10730 | 2,911.816 | 21.98 | 0.9870 | 0.00 | 0 | 0 |
| \$ / R | On | 19/11/2018 | Foreign Exchange Option | 14.84 | Put | | | 896.95220 | 701.988 | 20.24 | 0.5541 | 0.00 | 0 | 0 |
| \$ / R | On | 19/11/2018 | Foreign Exchange Option | 14.84 | Call | | | 333.05220 | 442.488 | 20.24 | 0.4459 | 0.00 | 0 | 10,000 |
| \$ / R | On | 23/11/2018 | Foreign Exchange Option | 14.62 | Put | | | 747.89290 | 572.382 | 19.68 | 0.4901 | 0.00 | 0 | 0 |
| \$ / R | On | 23/11/2018 | Foreign Exchange Option | 14.62 | Call | | | 411.59290 | 540.482 | 19.68 | 0.5099 | 0.00 | 0 | 20,400 |
| \$ / R | On | 29/11/2018 | Foreign Exchange Option | 13.46 | Put | | | 179.45630 | 116.544 | 17.42 | 0.1652 | 0.00 | 0 | 0 |
| \$ / R | On | 29/11/2018 | Foreign Exchange Option | 13.46 | Call | | | 1,014.45630 | 1,256.144 | 17.42 | 0.8348 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.08 | Put | | | 434.31060 | 310.913 | 18.41 | 0.3308 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.08 | Call | | | 651.21060 | 832.413 | 18.41 | 0.6692 | 0.00 | 0 | 500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.25 | Call | | | 573.49340 | 739.538 | 18.80 | 0.6195 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.25 | Put | | | 526.59340 | 388.038 | 18.80 | 0.3805 | 0.00 | 0 | 250 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Put | | | 2,507.06740 | 2,239.652 | 24.79 | 0.8439 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Call | | | 799.36460 | 1,007.421 | 17.83 | 0.7493 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Put | | | 3,085.92870 | 2,805.386 | 26.10 | 0.8899 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 17.31 | Call | | | 72.82870 | 96.886 | 26.10 | 0.1101 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 16.70 | Call | | | 103.96740 | 141.152 | 24.79 | 0.1561 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.82 | Put | | | 900.95570 | 713.031 | 20.18 | 0.5378 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 14.82 | Call | | | 377.85570 | 494.531 | 20.18 | 0.4622 | 0.00 | 0 | 250 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,376.51610 | 1,654.495 | 17.45 | 0.9136 | 0.00 | 0 | 0 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.00 | Put | | | 79.61610 | 52.995 | 17.45 | 0.0864 | 0.00 | 0 | 500 |
| \$ / R | On | 30/11/2018 | Foreign Exchange Option | 13.80 | Put | | | 302.46460 | 205.921 | 17.83 | 0.2507 | 0.00 | 0 | 1,000 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.86 | Call | | | 803.73780 | 1,004.431 | 17.81 | 0.7294 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.86 | Put | | | 346.13780 | 241.931 | 17.81 | 0.2706 | 0.00 | 0 | 7,500 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.08 | Put | | | 1,108.93030 | 906.924 | 20.65 | 0.5887 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 346.53030 | 449.424 | 20.65 | 0.4113 | 0.00 | 0 | 7,500 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Put | | | 259.12590 | 177.983 | 17.54 | 0.2172 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 13.65 | Call | | | 926.72590 | 1,150.483 | 17.54 | 0.7828 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Put | | | 1,606.09250 | 1,372.311 | 22.19 | 0.7039 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2018 | Foreign Exchange Option | 15.69 | Call | | | 233.69250 | 304.811 | 22.19 | 0.2961 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.14 | Call | | | 181.50830 | 240.033 | 23.25 | 0.2363 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.85 | Put | | | 1,745.49090 | 1,507.080 | 22.55 | 0.7244 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.85 | Call | | | 218.69090 | 285.280 | 22.55 | 0.2756 | 0.00 | 0 | 20,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.59 | Put | | | 1,524.32080 | 1,295.942 | 21.91 | 0.6835 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.59 | Call | | | 257.52080 | 334.142 | 21.91 | 0.3165 | 0.00 | 0 | 31,047 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.32 | Call | | | 1,165.36710 | 1,414.660 | 17.17 | 0.8541 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.32 | Put | | | 162.16710 | 106.460 | 17.17 | 0.1459 | 0.00 | 0 | 13,650 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.15 | Call | | | 668.53990 | 843.327 | 18.44 | 0.6491 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.15 | Put | | | 495.33990 | 365.127 | 18.44 | 0.3509 | 0.00 | 0 | 236,970 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.91 | Put | | | 1,797.13860 | 1,557.035 | 22.70 | 0.7330 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.91 | Call | | | 210.33860 | 275.235 | 22.70 | 0.2670 | 0.00 | 0 | 121,970 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.16 | Call | | | 663.93650 | 837.895 | 18.46 | 0.6463 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.16 | Put | | | 500.73650 | 369.695 | 18.46 | 0.3537 | 0.00 | 0 | 36,200 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.46 | Put | | | 1,416.09470 | 1,193.987 | 21.59 | 0.6608 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.46 | Call | | | 279.29470 | 362.187 | 21.59 | 0.3392 | 0.00 | 0 | 1,867 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.25 | Call | | | 623.80020 | 790.371 | 18.66 | 0.6216 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.25 | Put | | | 550.60020 | 412.171 | 18.66 | 0.3784 | 0.00 | 0 | 700 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.75 | Call | | | 877.59730 | 1,090.363 | 17.69 | 0.7563 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.75 | Put | | | 304.39730 | 212.163 | 17.69 | 0.2437 | 0.00 | 0 | 700 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.60 | Call | | | 969.05410 | 1,197.833 | 17.51 | 0.7928 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.60 | Put | | | 245.85410 | 169.633 | 17.51 | 0.2072 | 0.00 | 0 | 66,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.80 | Put | | | 906.16650 | 723.179 | 19.94 | 0.5216 | 0.00 | 0 | 135,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.80 | Call | | | 429.36650 | 551.378 | 19.94 | 0.4784 | 0.00 | 0 | 400 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.10 | Call | | | 691.99700 | 870.956 | 18.32 | 0.6629 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.10 | Put | | | 468.79700 | 342.756 | 18.32 | 0.3371 | 0.00 | 0 | 1,867 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.38 | Put | | | 627.38920 | 477.813 | 18.96 | 0.4137 | 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 | 14/12/2018 | Foreign Exchange Option | 14.38 | Call | | | 570.58920 | 726.013 | 18.96 | 0.5863 | 0.00 | 0 | 30 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.95 | Call | | | 1,457.87400 | 1,739.552 | 17.52 | 0.9086 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.95 | Put | | | 84.67400 | 61.352 | 17.52 | 0.0914 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.35 | Put | | | 609.15130 | 462.223 | 18.89 | 0.4056 | 0.00 | 0 | 4,428 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.35 | Call | | | 582.35130 | 740.423 | 18.89 | 0.5944 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.70 | Put | | | 836.07350 | 660.099 | 19.70 | 0.4970 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.70 | Call | | | 459.27350 | 588.299 | 19.70 | 0.5030 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.25 | Call | | | 2,104.28100 | 2,401.258 | 18.90 | 0.9628 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.25 | Put | | | 31.08100 | 23.058 | 18.90 | 0.0372 | 0.00 | 0 | 3,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.71 | Call | | | 901.27300 | 1,118.402 | 17.64 | 0.7662 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.71 | Put | | | 288.07300 | 200.202 | 17.64 | 0.2338 | 0.00 | 0 | 30 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.00 | Put | | | 1,875.27580 | 1,632.753 | 22.92 | 0.7454 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.00 | Call | | | 198.47580 | 260.953 | 22.92 | 0.2546 | 0.00 | 0 | 50 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.20 | Call | | | 2,152.21770 | 2,449.636 | 19.00 | 0.9653 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.20 | Put | | | 29.01770 | 21.437 | 19.00 | 0.0347 | 0.00 | 0 | 7,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.70 | Call | | | 907.27270 | 1,125.484 | 17.63 | 0.7687 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.70 | Put | | | 284.07270 | 197.284 | 17.63 | 0.2313 | 0.00 | 0 | 7,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.01 | Put | | | 1,060.01390 | 863.344 | 20.47 | 0.5703 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.01 | Call | | | 373.21390 | 481.544 | 20.47 | 0.4297 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.48 | Put | | | 1,432.60560 | 1,209.501 | 21.64 | 0.6644 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.48 | Call | | | 275.80560 | 357.701 | 21.64 | 0.3356 | 0.00 | 0 | 29,600 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.50 | Put | | | 1,449.16810 | 1,225.079 | 21.69 | 0.6680 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.50 | Call | | | 272.36810 | 353.279 | 21.69 | 0.3320 | 0.00 | 0 | 4,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.33 | Put | | | 597.12500 | 451.974 | 18.85 | 0.4002 | 0.00 | 0 | 31,047 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.33 | Call | | | 590.32500 | 750.174 | 18.85 | 0.5998 | 0.00 | 0 | 100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.68 | Call | | | 1,698.71800 | 1,990.662 | 18.05 | 0.9346 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.68 | Put | | | 55.51800 | 42.462 | 18.05 | 0.0654 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.79 | Call | | | 854.43640 | 1,062.781 | 17.74 | 0.7462 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.79 | Put | | | 321.23640 | 224.581 | 17.74 | 0.2538 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.45 | Call | | | 1,071.37210 | 1,311.464 | 17.33 | 0.8269 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.45 | Put | | | 198.17210 | 133.264 | 17.33 | 0.1731 | 0.00 | 0 | 4,080 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.70 | Put | | | 1,617.46940 | 1,384.156 | 22.18 | 0.7015 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.70 | Call | | | 240.66940 | 312.357 | 22.18 | 0.2985 | 0.00 | 0 | 11,380 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.78 | Put | | | 316.97850 | 221.433 | 17.73 | 0.2513 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.78 | Call | | | 860.17850 | 1,069.633 | 17.73 | 0.7487 | 0.00 | 0 | 100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.10 | Call | | | 2,248.47370 | 2,546.705 | 19.20 | 0.9698 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.10 | Put | | | 25.27370 | 18.505 | 19.20 | 0.0302 | 0.00 | 0 | 8,580 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.15 | Put | | | 1,167.36720 | 962.108 | 20.82 | 0.6005 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.15 | Call | | | 340.56720 | 440.308 | 20.82 | 0.3995 | 0.00 | 0 | 27,030 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.67 | Put | | | 1,591.93110 | 1,359.929 | 22.11 | 0.6967 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.67 | Call | | | 245.13110 | 318.129 | 22.11 | 0.3033 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.02 | Call | | | 2,325.81350 | 2,624.632 | 19.36 | 0.9729 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.02 | Put | | | 22.61350 | 16.432 | 19.36 | 0.0271 | 0.00 | 0 | 5,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Call | | | 1,240.89780 | 1,496.836 | 17.05 | 0.8734 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Put | | | 137.69780 | 88.636 | 17.05 | 0.1266 | 0.00 | 0 | 5,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.62 | Put | | | 781.59640 | 611.673 | 19.50 | 0.4768 | 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 | 14/12/2018 | Foreign Exchange Option | 14.62 | Call | | | 484.79640 | 619.873 | 19.50 | 0.5232 | 0.00 | 0 | 5,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.75 | Put | | | 870.85080 | 691.329 | 19.82 | 0.5094 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.75 | Call | | | 444.05080 | 569.529 | 19.82 | 0.4906 | 0.00 | 0 | 127,100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.60 | Put | | | 768.20510 | 599.918 | 19.46 | 0.4717 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.60 | Call | | | 491.40510 | 628.118 | 19.46 | 0.5283 | 0.00 | 0 | 84,900 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.61 | Put | | | 774.88900 | 605.781 | 19.48 | 0.4743 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.61 | Call | | | 488.08900 | 623.981 | 19.48 | 0.5257 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.44 | Put | | | 664.57800 | 509.770 | 19.09 | 0.4298 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.44 | Call | | | 547.77800 | 697.970 | 19.09 | 0.5702 | 0.00 | 0 | 11,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.13 | Put | | | 484.63440 | 356.087 | 18.39 | 0.3454 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.13 | Call | | | 677.83440 | 854.287 | 18.39 | 0.6546 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.00 | Call | | | 2,345.19060 | 2,644.149 | 19.40 | 0.9737 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.00 | Put | | | 21.99060 | 15.949 | 19.40 | 0.0263 | 0.00 | 0 | 174,530 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.75 | Call | | | 1,634.10460 | 1,924.966 | 17.91 | 0.9286 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.75 | Put | | | 60.90460 | 46.766 | 17.91 | 0.0714 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.90 | Call | | | 2,442.31460 | 2,741.924 | 19.60 | 0.9772 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.90 | Put | | | 19.11460 | 13.724 | 19.60 | 0.0228 | 0.00 | 0 | 11,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.10 | Call | | | 1,335.07020 | 1,603.076 | 17.22 | 0.8906 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.10 | Put | | | 111.87020 | 74.876 | 17.22 | 0.1094 | 0.00 | 0 | 11,300 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.75 | Call | | | 2,588.66090 | 2,889.121 | 19.89 | 0.9816 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.75 | Put | | | 15.46090 | 10.921 | 19.89 | 0.0184 | 0.00 | 0 | 228,616 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.50 | Put | | | 213.32190 | 144.723 | 17.39 | 0.1842 | 0.00 | 0 | 30,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.50 | Call | | | 1,036.52190 | 1,272.923 | 17.39 | 0.8158 | 0.00 | 0 | 228,616 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.84 | Put | | | 934.79210 | 749.094 | 20.04 | 0.5312 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.84 | Call | | | 417.99210 | 537.294 | 20.04 | 0.4688 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.63 | Call | | | 1,745.14840 | 2,037.812 | 18.15 | 0.9387 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.63 | Put | | | 51.94840 | 39.612 | 18.15 | 0.0613 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.00 | Put | | | 417.95420 | 300.359 | 18.10 | 0.3096 | 11,488,735.58 | 38,250 | 72,750 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.00 | Call | | | 741.15420 | 928.559 | 18.10 | 0.6904 | 0.00 | 0 | 20,400 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.25 | Put | | | 144.75090 | 93.738 | 17.09 | 0.1322 | 0.00 | 0 | 17,800 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.25 | Call | | | 1,217.95090 | 1,471.938 | 17.09 | 0.8678 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.00 | Put | | | 1,052.47930 | 856.445 | 20.44 | 0.5681 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.00 | Call | | | 375.67930 | 484.645 | 20.44 | 0.4319 | 0.00 | 0 | 10,100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.38 | Call | | | 1,980.31440 | 2,276.020 | 18.65 | 0.9557 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.38 | Put | | | 37.11440 | 27.820 | 18.65 | 0.0443 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.95 | Put | | | 393.67400 | 280.340 | 17.98 | 0.2959 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.95 | Call | | | 766.87400 | 958.540 | 17.98 | 0.7041 | 0.00 | 0 | 39,589 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 325.52640 | 227.758 | 17.75 | 0.2564 | 0.00 | 0 | 400 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 848.72640 | 1,055.958 | 17.75 | 0.7436 | 0.00 | 0 | 3,264 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.00 | Put | | | 93.13830 | 65.591 | 17.42 | 0.0971 | 2,508,851.93 | 38,250 | 177,520 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,416.33830 | 1,693.791 | 17.42 | 0.9029 | 0.00 | 0 | 7,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 133.13100 | 85.348 | 17.03 | 0.1229 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 1,256.33100 | 1,513.548 | 17.03 | 0.8771 | 0.00 | 0 | 7,100 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.89 | Put | | | 971.03540 | 782.018 | 20.17 | 0.5429 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.89 | Call | | | 404.23540 | 520.218 | 20.17 | 0.4571 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.50 | Put | | | 43.65050 | 33.004 | 18.41 | 0.0518 | 0.00 | 0 | 26,500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.50 | Call | | | 1,866.85050 | 2,161.204 | 18.41 | 0.9482 | 0.00 | 0 | 228,616 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.64 | Call | | | 2,696.41420 | 2,997.721 | 20.21 | 0.9840 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.64 | Put | | | 13.21420 | 9.521 | 20.21 | 0.0160 | 0.00 | 0 | 2,764 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Put | | | 3,012.21960 | 2,736.594 | 25.47 | 0.8692 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.24 | Call | | | 95.41960 | 124.794 | 25.47 | 0.1308 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Call | | | 1,449.52050 | 1,730.379 | 17.50 | 0.9075 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 12.96 | Put | | | 86.32050 | 62.179 | 17.50 | 0.0925 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.95 | Put | | | 1,831.76990 | 1,590.575 | 22.80 | 0.7386 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.95 | Call | | | 204.96990 | 268.775 | 22.80 | 0.2614 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Call | | | 356.46790 | 460.423 | 20.64 | 0.4144 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.08 | Put | | | 1,113.26790 | 912.223 | 20.64 | 0.5856 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Call | | | 354.14680 | 457.488 | 20.67 | 0.4122 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.09 | Put | | | 1,120.94680 | 919.288 | 20.67 | 0.5878 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Call | | | 358.80910 | 463.376 | 20.62 | 0.4166 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.07 | Put | | | 1,105.60910 | 905.176 | 20.62 | 0.5834 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.11 | Put | | | 0.00000 | 1,726.385 | 23.19 | 0.7598 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.11 | Call | | | 0.00000 | 244.585 | 23.19 | 0.2402 | 9,355,357.13 | 38,250 | 38,250 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.00 | Put | | | 0.00000 | 2,514.822 | 24.98 | 0.8516 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 17.00 | Call | | | 0.00000 | 143.022 | 24.98 | 0.1484 | 1,058,363.54 | 7,400 | 3,700 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.12 | Call | | | 682.52570 | 859.812 | 18.37 | 0.6574 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.12 | Put | | | 479.32570 | 351.612 | 18.37 | 0.3426 | 0.00 | 0 | 4,372 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.37 | Put | | | 1,342.45350 | 1,124.961 | 21.37 | 0.6442 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.37 | Call | | | 295.65350 | 383.161 | 21.37 | 0.3558 | 0.00 | 0 | 4,372 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.05 | Call | | | 1,375.39620 | 1,648.295 | 17.32 | 0.8969 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.05 | Put | | | 102.19620 | 70.095 | 17.32 | 0.1031 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.50 | Call | | | 525.89470 | 670.949 | 19.23 | 0.5543 | 0.00 | 0 | 700 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.50 | Put | | | 702.69470 | 542.748 | 19.23 | 0.4457 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.33 | Call | | | 1,157.96690 | 1,406.572 | 17.18 | 0.8521 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 13.33 | Put | | | 164.76690 | 108.372 | 17.18 | 0.1479 | 0.00 | 0 | 135,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.73 | Put | | | 1,643.10820 | 1,408.509 | 22.26 | 0.7062 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.73 | Call | | | 236.30820 | 306.709 | 22.26 | 0.2938 | 0.00 | 0 | 135,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.24 | Call | | | 628.14540 | 795.529 | 18.64 | 0.6244 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.24 | Put | | | 544.94540 | 407.329 | 18.64 | 0.3756 | 0.00 | 0 | 24,570 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.51 | Put | | | 1,457.46970 | 1,232.894 | 21.71 | 0.6697 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.51 | Call | | | 270.66970 | 351.094 | 21.71 | 0.3303 | 0.00 | 0 | 24,570 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.20 | Call | | | 329.70470 | 426.531 | 20.94 | 0.3892 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.20 | Put | | | 1,206.50470 | 998.331 | 20.94 | 0.6108 | 0.00 | 0 | 50 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.67 | Call | | | 468.67380 | 599.866 | 19.62 | 0.5105 | 0.00 | 0 | 5,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.67 | Put | | | 815.47380 | 641.666 | 19.62 | 0.4895 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.10 | Put | | | 1,128.64000 | 926.376 | 20.69 | 0.5899 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.10 | Call | | | 351.84000 | 454.576 | 20.69 | 0.4101 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.61 | Put | | | 1,541.15330 | 1,311.852 | 21.96 | 0.6868 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 15.61 | Call | | | 254.35330 | 330.052 | 21.96 | 0.3132 | 0.00 | 0 | 4,428 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.20 | Call | | | 645.81300 | 816.466 | 18.55 | 0.6353 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 14.20 | Put | | | 522.61300 | 388.266 | 18.55 | 0.3647 | 0.00 | 0 | 13,650 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.56 | Put | | | 2,376.65010 | 2,117.209 | 24.10 | 0.8121 | 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 | 14/12/2018 | Foreign Exchange Option | 16.56 | Call | | | 139.85010 | 185.409 | 24.10 | 0.1879 | 0.00 | 0 | 13,650 |
| \$ / R | On | 14/12/2018 | Foreign Exchange Option | 16.14 | Put | | | 1,998.30830 | 1,751.833 | 23.25 | 0.7637 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 14.66 | Put | | | 817.78620 | 646.270 | 19.51 | 0.4829 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 14.66 | Call | | | 494.18620 | 627.770 | 19.51 | 0.5171 | 0.00 | 0 | 1,000 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 140.91160 | 91.759 | 16.97 | 0.1271 | 0.00 | 0 | 1,000 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 1,277.31160 | 1,533.259 | 16.97 | 0.8729 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 14.75 | Put | | | 879.64590 | 701.754 | 19.73 | 0.5047 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 14.75 | Call | | | 466.04590 | 593.254 | 19.73 | 0.4953 | 0.00 | 0 | 1,000 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 13.30 | Call | | | 1,201.82870 | 1,451.256 | 17.09 | 0.8540 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2018 | Foreign Exchange Option | 13.30 | Put | | | 165.42870 | 109.756 | 17.09 | 0.1460 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.00 | Call | | | 1,462.89740 | 1,737.546 | 17.16 | 0.8947 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.00 | Put | | | 107.69740 | 77.046 | 17.16 | 0.1053 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.22 | Put | | | 556.44970 | 421.615 | 18.39 | 0.3676 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.22 | Call | | | 691.64970 | 862.115 | 18.39 | 0.6324 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.25 | Call | | | 678.50350 | 846.595 | 18.45 | 0.6247 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.25 | Put | | | 573.30350 | 436.095 | 18.45 | 0.3753 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Put | | | 3,329.43400 | 3,047.743 | 25.53 | 0.8741 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 17.58 | Call | | | 104.63400 | 128.243 | 25.53 | 0.1259 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Put | | | 2,713.09870 | 2,449.379 | 24.30 | 0.8278 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 16.93 | Call | | | 138.29870 | 179.879 | 24.30 | 0.1722 | 0.00 | 0 | 500 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.96 | Call | | | 434.44480 | 550.286 | 20.04 | 0.4543 | 0.00 | 0 | 0 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 14.96 | Put | | | 1,039.24480 | 849.786 | 20.04 | 0.5457 | 0.00 | 0 | 250 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Put | | | 347.13940 | 249.368 | 17.57 | 0.2605 | 0.00 | 0 | 1,000 |
| \$ / R | On | 31/12/2018 | Foreign Exchange Option | 13.80 | Call | | | 902.33940 | 1,109.868 | 17.57 | 0.7395 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2019 | Foreign Exchange Option | 12.90 | Put | | | 91.71860 | 68.777 | 17.28 | 0.0946 | 0.00 | 0 | 0 |
| \$ / R | On | 02/01/2019 | Foreign Exchange Option | 12.90 | Call | | | 1,550.61860 | 1,833.077 | 17.28 | 0.9054 | 0.00 | 0 | 0 |
| \$ / R | On | 18/01/2019 | Foreign Exchange Option | 12.66 | Put | | | 78.68760 | 57.099 | 17.37 | 0.0764 | 0.00 | 0 | 263 |
| \$ / R | On | 18/01/2019 | Foreign Exchange Option | 12.66 | Call | | | 1,807.68760 | 2,091.900 | 17.37 | 0.9236 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Option | 12.95 | Put | | | 124.94600 | 93.210 | 17.02 | 0.1126 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2019 | Foreign Exchange Option | 12.95 | Call | | | 1,586.54600 | 1,860.810 | 17.02 | 0.8874 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,549.62080 | 1,820.021 | 16.99 | 0.8805 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 13.00 | Put | | | 136.22080 | 100.521 | 16.99 | 0.1195 | 0.00 | 0 | 500 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.38 | Put | | | 690.41790 | 545.372 | 18.57 | 0.4000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.38 | Call | | | 723.81790 | 884.872 | 18.57 | 0.6000 | 0.00 | 0 | 500 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.25 | Call | | | 778.57070 | 948.904 | 18.31 | 0.6298 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 14.25 | Put | | | 615.17070 | 479.404 | 18.31 | 0.3702 | 0.00 | 0 | 250 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 15.13 | Put | | | 1,195.52180 | 1,003.134 | 20.14 | 0.5572 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 15.13 | Call | | | 478.92180 | 592.634 | 20.14 | 0.4428 | 0.00 | 0 | 250 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 12.79 | Put | | | 102.60390 | 75.317 | 17.09 | 0.0938 | 0.00 | 0 | 0 |
| \$ / R | On | 31/01/2019 | Foreign Exchange Option | 12.79 | Call | | | 1,726.00390 | 2,004.817 | 17.09 | 0.9062 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Put | | | 1,184.57780 | 996.441 | 19.98 | 0.5431 | 0.00 | 0 | 0 |
| \$ / R | On | 13/02/2019 | Foreign Exchange Option | 15.10 | Call | | | 522.47780 | 640.741 | 19.98 | 0.4569 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,626.47040 | 1,891.763 | 16.81 | 0.8715 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 13.00 | Put | | | 160.37040 | 118.963 | 16.81 | 0.1285 | 0.00 | 0 | 500 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 15.27 | Put | | | 1,321.90980 | 1,127.795 | 20.20 | 0.5635 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 15.27 | Call | | | 518.00980 | 630.595 | 20.20 | 0.4365 | 0.00 | 0 | 250 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.52 | Put | | 806.57950 | 654.553 | 18.73 | 0.4221 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.52 | Call | | 752.67950 | 907.354 | 18.73 | 0.5779 | 0.00 | 0 | 500 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 12.83 | Put | | 129.13920 | 93.568 | 16.75 | 0.1060 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 12.83 | Call | | 1,765.23920 | 2,036.368 | 16.75 | 0.8940 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.25 | Call | | 863.32840 | 1,035.648 | 18.20 | 0.6346 | 0.00 | 0 | 0 |
| \$ / R | On | 28/02/2019 | Foreign Exchange Option | 14.25 | Put | | 647.22840 | 512.848 | 18.20 | 0.3654 | 0.00 | 0 | 250 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Call | | 1,008.03160 | 1,194.265 | 17.72 | 0.6790 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.05 | Put | | 557.93160 | 437.065 | 17.72 | 0.3210 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Call | | 2,726.95330 | 3,023.582 | 15.93 | 0.9761 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.80 | Put | | 26.85330 | 16.382 | 15.93 | 0.0239 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Call | | 2,483.51810 | 2,773.560 | 15.92 | 0.9637 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.06 | Put | | 43.41810 | 26.359 | 15.92 | 0.0363 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Put | | 303.91610 | 229.596 | 17.04 | 0.2051 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.45 | Call | | 1,354.01610 | 1,586.796 | 17.04 | 0.7949 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.50 | Call | | 3,016.83680 | 3,320.733 | 16.94 | 0.9809 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.50 | Put | | 16.73680 | 13.533 | 16.94 | 0.0191 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Call | | 4,177.62720 | 4,483.577 | 20.82 | 0.9920 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Put | | 7.52720 | 6.377 | 20.82 | 0.0080 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.74 | Call | | 2,783.97260 | 3,082.962 | 16.14 | 0.9772 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 11.74 | Put | | 23.87260 | 15.762 | 16.14 | 0.0228 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Put | | 799.88960 | 651.084 | 18.56 | 0.4086 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Call | | 819.98960 | 978.284 | 18.56 | 0.5914 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.76 | Call | | 1,868.64750 | 2,137.743 | 16.46 | 0.8996 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.76 | Put | | 128.54750 | 90.543 | 16.46 | 0.1004 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.75 | Call | | 1,166.22530 | 1,380.313 | 17.38 | 0.7386 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.75 | Put | | 416.12530 | 323.113 | 17.38 | 0.2614 | 0.00 | 0 | 17,981 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.96 | Put | | 1,112.00390 | 936.720 | 19.49 | 0.4995 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.96 | Call | | 652.10390 | 783.920 | 19.49 | 0.5005 | 0.00 | 0 | 17,981 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.20 | Put | | 1,282.77510 | 1,095.176 | 19.94 | 0.5410 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.20 | Call | | 582.87510 | 702.376 | 19.94 | 0.4590 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.46 | Call | | 1,347.41420 | 1,579.592 | 17.05 | 0.7931 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.46 | Put | | 307.31420 | 232.392 | 17.05 | 0.2069 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.45 | Put | | 1,470.12160 | 1,270.301 | 20.41 | 0.5812 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.45 | Call | | 520.22160 | 627.502 | 20.41 | 0.4188 | 0.00 | 0 | 20,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.30 | Put | | 693.67910 | 556.274 | 18.21 | 0.3724 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.30 | Call | | 893.77910 | 1,063.474 | 18.21 | 0.6276 | 0.00 | 0 | 500 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.54 | Put | | 1,539.62600 | 1,335.647 | 20.58 | 0.5948 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.54 | Call | | 499.72600 | 602.847 | 20.58 | 0.4052 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.47 | Call | | 2,114.90490 | 2,393.821 | 16.24 | 0.9314 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.47 | Put | | 84.80490 | 56.621 | 16.24 | 0.0686 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.86 | Call | | 1,104.64740 | 1,309.709 | 17.50 | 0.7170 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.86 | Put | | 464.54740 | 362.509 | 17.50 | 0.2830 | 0.00 | 0 | 721 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.51 | Call | | 2,080.15220 | 2,357.807 | 16.27 | 0.9274 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.51 | Put | | 90.05220 | 60.607 | 16.27 | 0.0726 | 0.00 | 0 | 720 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.90 | Call | | 1,083.57810 | 1,284.716 | 17.55 | 0.7091 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.90 | Put | | 483.47810 | 377.516 | 17.55 | 0.2909 | 0.00 | 0 | 720 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.17 | Put | | | 1,260.94740 | 1,074.828 | 19.89 | 0.5360 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.17 | Call | | | 591.04740 | 712.028 | 19.89 | 0.4640 | 0.00 | 0 | 720 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.08 | Put | | | 2,836.15950 | 2,587.048 | 23.28 | 0.7704 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.08 | Call | | | 256.25950 | 314.248 | 23.28 | 0.2296 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.44 | Call | | | 835.80330 | 996.588 | 18.49 | 0.5993 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.44 | Put | | | 775.70330 | 629.388 | 18.49 | 0.4007 | 0.00 | 0 | 7,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,675.76840 | 1,935.636 | 16.64 | 0.8678 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 13.00 | Put | | | 175.66840 | 128.436 | 16.64 | 0.1322 | 0.00 | 0 | 14,028 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.90 | Call | | | 1,754.84670 | 2,018.672 | 16.56 | 0.8817 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.90 | Put | | | 154.74670 | 111.472 | 16.56 | 0.1183 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.00 | Call | | | 1,032.61240 | 1,223.838 | 17.66 | 0.6891 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.00 | Put | | | 532.51240 | 416.638 | 17.66 | 0.3109 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.28 | Call | | | 902.40390 | 1,073.392 | 18.17 | 0.6317 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.28 | Put | | | 682.30390 | 546.192 | 18.17 | 0.3683 | 0.00 | 0 | 7,028 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.53 | Call | | | 800.55100 | 955.897 | 18.66 | 0.5815 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.53 | Put | | | 830.45100 | 678.697 | 18.66 | 0.4185 | 0.00 | 0 | 108 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.46 | Put | | | 1,477.79410 | 1,277.504 | 20.43 | 0.5827 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.46 | Call | | | 517.89410 | 624.703 | 20.43 | 0.4173 | 0.00 | 0 | 108 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.09 | Put | | | 2,845.11330 | 2,595.772 | 23.29 | 0.7713 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.09 | Call | | | 255.21330 | 312.972 | 23.29 | 0.2287 | 0.00 | 0 | 7,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.82 | Call | | | 696.79300 | 836.280 | 19.23 | 0.5260 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.82 | Put | | | 1,016.69300 | 849.080 | 19.23 | 0.4740 | 0.00 | 0 | 4,145 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.89 | Put | | | 1,818.87650 | 1,600.920 | 21.25 | 0.6438 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.89 | Call | | | 428.97650 | 518.120 | 21.25 | 0.3562 | 0.00 | 0 | 4,145 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.50 | Put | | | 3,219.01830 | 2,958.626 | 23.94 | 0.8028 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 17.50 | Call | | | 219.11830 | 265.826 | 23.94 | 0.1972 | 0.00 | 0 | 16,000 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.35 | Call | | | 0.00000 | 1,039.074 | 18.31 | 0.6174 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 14.35 | Put | | | 0.00000 | 581.873 | 18.31 | 0.3826 | 81,079,417.24 | 139,342 | 139,342 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.66 | Put | | | 0.00000 | 1,424.799 | 20.81 | 0.6123 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.66 | Call | | | 0.00000 | 571.999 | 20.81 | 0.3877 | 159,406,913.58 | 278,684 | 139,342 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.60 | Put | | | 2,413.35030 | 2,176.677 | 22.52 | 0.7259 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 16.60 | Call | | | 313.45030 | 383.877 | 22.52 | 0.2741 | 0.00 | 0 | 50 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Call | | | 549.16850 | 662.227 | 20.19 | 0.4377 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.33 | Put | | | 1,379.06850 | 1,185.027 | 20.19 | 0.5623 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Call | | | 554.18040 | 668.231 | 20.15 | 0.4409 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.31 | Put | | | 1,364.08040 | 1,171.031 | 20.15 | 0.5591 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.92 | Call | | | 0.00000 | 2,001.926 | 16.58 | 0.8790 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 12.92 | Put | | | 0.00000 | 114.726 | 16.58 | 0.1210 | 31,972,384.19 | 278,684 | 139,342 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Call | | | 551.66760 | 665.221 | 20.17 | 0.4393 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2019 | Foreign Exchange Option | 15.32 | Put | | | 1,371.56760 | 1,178.021 | 20.17 | 0.5607 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Put | | | 58.73770 | 37.065 | 15.92 | 0.0477 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2019 | Foreign Exchange Option | 12.21 | Call | | | 2,365.73770 | 2,651.365 | 15.92 | 0.9523 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 15.43 | Put | | | 1,462.00980 | 1,265.159 | 20.32 | 0.5712 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 15.43 | Call | | | 552.80980 | 663.359 | 20.32 | 0.4288 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 13.00 | Put | | | 184.47820 | 134.002 | 16.55 | 0.1342 | 0.00 | 0 | 500 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,705.27820 | 1,962.202 | 16.55 | 0.8658 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.67 | Put | | | 929.16300 | 770.030 | 18.90 | 0.4418 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.67 | Call | | | 779.96300 | 928.230 | 18.90 | 0.5582 | 0.00 | 0 | 500 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.25 | Call | | | 947.90810 | 1,120.516 | 18.08 | 0.6397 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2019 | Foreign Exchange Option | 14.25 | Put | | | 677.10810 | 542.317 | 18.08 | 0.3603 | 0.00 | 0 | 250 |
| \$ / R | On | 02/04/2019 | Foreign Exchange Option | 13.05 | Put | | | 199.42620 | 145.751 | 16.57 | 0.1423 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2019 | Foreign Exchange Option | 13.05 | Call | | | 1,677.82620 | 1,931.551 | 16.57 | 0.8577 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.61 | Put | | | 1,614.41700 | 1,414.981 | 20.41 | 0.5792 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 15.61 | Call | | | 585.61700 | 694.181 | 20.41 | 0.4208 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.49 | Put | | | 356.33610 | 276.852 | 17.01 | 0.2180 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.49 | Call | | | 1,447.53610 | 1,676.052 | 17.01 | 0.7820 | 0.00 | 0 | 2,500 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.84 | Put | | | 1,063.66250 | 899.399 | 19.07 | 0.4605 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.84 | Call | | | 804.86250 | 948.599 | 19.07 | 0.5395 | 0.00 | 0 | 500 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.25 | Call | | | 1,035.32440 | 1,209.545 | 17.95 | 0.6452 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 14.25 | Put | | | 704.12440 | 570.345 | 17.95 | 0.3548 | 0.00 | 0 | 250 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 12.92 | Put | | | 186.11180 | 134.880 | 16.26 | 0.1285 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 12.92 | Call | | | 1,847.31180 | 2,104.080 | 16.26 | 0.8715 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,787.35530 | 2,040.146 | 16.37 | 0.8601 | 0.00 | 0 | 0 |
| \$ / R | On | 30/04/2019 | Foreign Exchange Option | 13.00 | Put | | | 206.15530 | 150.946 | 16.37 | 0.1399 | 0.00 | 0 | 3,000 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.01 | Put | | | 1,198.10160 | 1,028.415 | 19.25 | 0.4765 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.01 | Call | | | 827.90160 | 966.815 | 19.25 | 0.5235 | 0.00 | 0 | 500 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.25 | Call | | | 1,118.80230 | 1,293.751 | 17.86 | 0.6503 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 14.25 | Put | | | 729.00230 | 595.352 | 17.86 | 0.3497 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.79 | Put | | | 1,765.64330 | 1,562.802 | 20.53 | 0.5864 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 15.79 | Call | | | 615.44330 | 721.202 | 20.53 | 0.4136 | 0.00 | 0 | 250 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.14 | Put | | | 266.93180 | 197.907 | 16.40 | 0.1643 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.14 | Call | | | 1,766.73180 | 2,006.307 | 16.40 | 0.8357 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,865.83990 | 2,112.337 | 16.16 | 0.8568 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2019 | Foreign Exchange Option | 13.00 | Put | | | 226.03990 | 163.937 | 16.16 | 0.1432 | 0.00 | 0 | 500 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Option | 12.14 | Put | | | 62.09380 | 36.943 | 14.63 | 0.0449 | 0.00 | 0 | 0 |
| \$ / R | On | 03/06/2019 | Foreign Exchange Option | 12.14 | Call | | | 2,567.69380 | 2,851.243 | 14.63 | 0.9551 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.62 | Call | | | 687.40450 | 802.204 | 20.18 | 0.4425 | 0.00 | 0 | 6,250 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 1,103.95310 | 1,272.494 | 18.04 | 0.6322 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 807.15310 | 666.494 | 18.04 | 0.3678 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 1,099.71070 | 1,267.715 | 18.06 | 0.6305 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.92 | Call | | | 617.75670 | 721.401 | 20.67 | 0.4050 | 0.00 | 0 | 911 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.83 | Call | | | 1,364.51060 | 1,574.339 | 17.35 | 0.7233 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.83 | Put | | | 527.71060 | 428.339 | 17.35 | 0.2767 | 0.00 | 0 | 25,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.42 | Put | | | 836.13590 | 692.796 | 18.13 | 0.3763 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.42 | Call | | | 1,082.93590 | 1,248.796 | 18.13 | 0.6237 | 0.00 | 0 | 30 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.88 | Call | | | 1,336.32160 | 1,543.600 | 17.41 | 0.7150 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.24 | Put | | | 308.15780 | 230.510 | 16.47 | 0.1804 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.82 | Put | | | 1,081.81490 | 920.143 | 18.86 | 0.4418 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.82 | Call | | | 928.61490 | 1,076.143 | 18.86 | 0.5582 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.98 | Put | | | 597.57620 | 487.611 | 17.52 | 0.3017 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.98 | Call | | | 1,284.37620 | 1,483.611 | 17.52 | 0.6983 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.92 | Put | | | 1,870.95670 | 1,665.401 | 20.67 | 0.5950 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.13 | Call | | | 1,810.18950 | 2,045.909 | 16.26 | 0.8369 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.75 | Call | | | 2,086.91650 | 2,340.443 | 15.51 | 0.8916 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.75 | Put | | | 170.11650 | 114.443 | 15.51 | 0.1084 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.55 | Put | | | 1,588.27520 | 1,396.725 | 20.07 | 0.5483 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.55 | Call | | | 705.07520 | 822.725 | 20.07 | 0.4517 | 0.00 | 0 | 25,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.24 | Call | | | 1,734.95780 | 1,966.510 | 16.47 | 0.8196 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 10.69 | Put | | | 19.07770 | 18.168 | 18.96 | 0.0186 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.28 | Call | | | 2,469.73030 | 2,744.111 | 14.58 | 0.9446 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.28 | Put | | | 82.93030 | 48.111 | 14.58 | 0.0554 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.98 | Call | | | 1,915.73820 | 2,158.486 | 15.96 | 0.8595 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 12.98 | Put | | | 228.93820 | 162.486 | 15.96 | 0.1405 | 0.00 | 0 | 911 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.13 | Put | | | 273.38950 | 199.909 | 16.26 | 0.1631 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.58 | Put | | | 931.91100 | 780.197 | 18.42 | 0.4031 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.58 | Call | | | 1,018.71100 | 1,176.197 | 18.42 | 0.5969 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.80 | Put | | | 1,777.67830 | 1,576.340 | 20.47 | 0.5804 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.80 | Call | | | 644.47830 | 752.340 | 20.47 | 0.4196 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 10.69 | Call | | | 3,995.87770 | 4,304.168 | 18.96 | 0.9814 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 812.91070 | 671.715 | 18.06 | 0.3695 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 1,108.20890 | 1,277.293 | 18.02 | 0.6339 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 801.40890 | 661.293 | 18.02 | 0.3661 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 13.88 | Put | | | 549.52160 | 447.599 | 17.41 | 0.2850 | 0.00 | 0 | 6,250 |
| \$ / R | On | 14/06/2019 | Foreign Exchange Option | 15.62 | Put | | | 1,640.60450 | 1,446.204 | 20.18 | 0.5575 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.96 | Put | | | 1,905.90750 | 1,700.785 | 20.66 | 0.5926 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.96 | Call | | | 639.70750 | 744.285 | 20.66 | 0.4074 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 13.00 | Put | | | 240.29070 | 173.598 | 15.96 | 0.1449 | 0.00 | 0 | 500 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 13.00 | Call | | | 1,934.09070 | 2,177.098 | 15.96 | 0.8551 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.17 | Put | | | 1,322.60250 | 1,148.622 | 19.42 | 0.4896 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 15.17 | Call | | | 846.40250 | 982.122 | 19.42 | 0.5104 | 0.00 | 0 | 500 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.25 | Call | | | 1,192.59190 | 1,369.339 | 17.80 | 0.6550 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2019 | Foreign Exchange Option | 14.25 | Put | | | 748.79190 | 615.839 | 17.80 | 0.3450 | 0.00 | 0 | 250 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Option | 13.19 | Put | | | 301.93680 | 225.104 | 16.33 | 0.1739 | 0.00 | 0 | 0 |
| \$ / R | On | 01/07/2019 | Foreign Exchange Option | 13.19 | Call | | | 1,811.53680 | 2,044.504 | 16.33 | 0.8261 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 16.44 | Put | | | 2,289.37800 | 2,072.642 | 21.39 | 0.6420 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 16.44 | Call | | | 552.77800 | 646.042 | 21.39 | 0.3580 | 0.00 | 0 | 39,250 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 13.45 | Call | | | 1,645.61480 | 1,872.585 | 16.87 | 0.7843 | 0.00 | 0 | 0 |
| \$ / R | On | 03/07/2019 | Foreign Exchange Option | 13.45 | Put | | | 392.21480 | 309.185 | 16.87 | 0.2157 | 0.00 | 0 | 39,250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.25 | Call | | | 1,277.20470 | 1,457.900 | 17.77 | 0.6601 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 14.25 | Put | | | 769.70470 | 639.400 | 17.77 | 0.3399 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.14 | Put | | | 2,053.35670 | 1,846.532 | 20.76 | 0.5968 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 16.14 | Call | | | 670.85670 | 775.032 | 20.76 | 0.4032 | 0.00 | 0 | 250 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 13.00 | Put | | | 254.24900 | 182.860 | 15.72 | 0.1459 | 0.00 | 0 | 500 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 13.00 | Call | | | 2,011.74900 | 2,251.360 | 15.72 | 0.8541 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 15.34 | Put | | | 1,455.46300 | 1,277.783 | 19.56 | 0.5005 | 0.00 | 0 | 0 |
| \$ / R | On | 31/07/2019 | Foreign Exchange Option | 15.34 | Call | | | 872.96300 | 1,006.283 | 19.56 | 0.4995 | 0.00 | 0 | 500 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Option | 13.24 | Put | | | 337.25190 | 252.677 | 16.29 | 0.1826 | 0.00 | 0 | 0 |
| \$ / R | On | 01/08/2019 | Foreign Exchange Option | 13.24 | Call | | | 1,856.65190 | 2,083.177 | 16.29 | 0.8174 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 16.35 | Put | | | 2,221.13720 | 2,009.975 | 21.01 | 0.6127 | 0.00 | 0 | 0 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 16.35 | Call | | | 653.63720 | 754.075 | 21.01 | 0.3873 | 0.00 | 0 | 3,950 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 14.48 | Put | | | 907.41020 | 764.367 | 18.10 | 0.3733 | 0.00 | 0 | 3,950 |
| \$ / R | On | 13/08/2019 | Foreign Exchange Option | 14.48 | Call | | | 1,209.91020 | 1,378.467 | 18.10 | 0.6267 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 15.52 | Put | | | 1,594.19670 | 1,412.733 | 19.74 | 0.5123 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 15.52 | Call | | | 889.49670 | 1,020.233 | 19.74 | 0.4877 | 0.00 | 0 | 500 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.25 | Call | | | 1,353.19480 | 1,538.283 | 17.77 | 0.6645 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 14.25 | Put | | | 787.89480 | 660.783 | 17.77 | 0.3355 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.33 | Put | | | 2,207.65470 | 1,998.896 | 20.91 | 0.6028 | 0.00 | 0 | 0 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 16.33 | Call | | | 692.95470 | 796.396 | 20.91 | 0.3972 | 0.00 | 0 | 250 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 13.00 | Put | | | 267.34840 | 187.422 | 15.45 | 0.1452 | 0.00 | 0 | 500 |
| \$ / R | On | 30/08/2019 | Foreign Exchange Option | 13.00 | Call | | | 2,082.64840 | 2,314.922 | 15.45 | 0.8548 | 0.00 | 0 | 0 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Option | 13.29 | Put | | | 375.52070 | 276.636 | 16.16 | 0.1892 | 0.00 | 0 | 0 |
| \$ / R | On | 02/09/2019 | Foreign Exchange Option | 13.29 | Call | | | 1,907.12070 | 2,120.436 | 16.16 | 0.8108 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 12.50 | Call | | | 2,478.46090 | 2,746.195 | 14.09 | 0.9207 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 12.50 | Put | | | 127.46090 | 83.295 | 14.09 | 0.0793 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.87 | Put | | | 1,856.72910 | 1,664.876 | 20.23 | 0.5463 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.87 | Call | | | 837.72910 | 957.776 | 20.23 | 0.4537 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.97 | Call | | | 1,537.27110 | 1,741.301 | 17.46 | 0.7080 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.97 | Put | | | 656.27110 | 548.401 | 17.46 | 0.2920 | 0.00 | 0 | 800 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.23 | Put | | | 2,946.60260 | 2,718.861 | 22.11 | 0.6740 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 17.23 | Call | | | 567.60260 | 651.761 | 22.11 | 0.3260 | 0.00 | 0 | 800 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Call | | | 4,130.09270 | 4,440.379 | 17.90 | 0.9754 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 10.75 | Put | | | 29.09270 | 27.479 | 17.90 | 0.0246 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.46 | Call | | | 1,834.51610 | 2,048.721 | 16.60 | 0.7840 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.46 | Put | | | 443.51610 | 345.821 | 16.60 | 0.2160 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.44 | Call | | | 1,847.12880 | 2,061.012 | 16.54 | 0.7871 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.44 | Put | | | 436.12880 | 338.112 | 16.54 | 0.2129 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.55 | Put | | | 1,622.66940 | 1,442.593 | 19.79 | 0.5092 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 15.55 | Call | | | 923.66940 | 1,055.493 | 19.79 | 0.4908 | 0.00 | 0 | 30,000 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.45 | Call | | | 1,840.81090 | 2,054.855 | 16.57 | 0.7856 | 0.00 | 0 | 0 |
| \$ / R | On | 16/09/2019 | Foreign Exchange Option | 13.45 | Put | | | 439.81090 | 341.954 | 16.57 | 0.2144 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.50 | Call | | | 728.22380 | 831.526 | 21.12 | 0.3955 | 0.00 | 0 | 250 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 16.50 | Put | | | 2,347.82380 | 2,139.526 | 21.12 | 0.6045 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 13.00 | Put | | | 270.76580 | 191.140 | 15.19 | 0.1440 | 0.00 | 0 | 500 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 13.00 | Call | | | 2,151.16580 | 2,383.140 | 15.19 | 0.8560 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 15.68 | Put | | | 1,721.93140 | 1,539.091 | 19.97 | 0.5190 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 15.68 | Call | | | 922.33140 | 1,051.091 | 19.97 | 0.4810 | 0.00 | 0 | 500 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.25 | Call | | | 1,436.17690 | 1,624.711 | 17.82 | 0.6691 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2019 | Foreign Exchange Option | 14.25 | Put | | | 805.77690 | 682.711 | 17.82 | 0.3309 | 0.00 | 0 | 250 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Option | 13.33 | Put | | | 399.68460 | 299.472 | 16.12 | 0.1945 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2019 | Foreign Exchange Option | 13.33 | Call | | | 1,954.28460 | 2,165.672 | 16.12 | 0.8055 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 15.87 | Put | | | 1,871.52830 | 1,686.657 | 20.24 | 0.5280 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 15.87 | Call | | | 947.02830 | 1,073.157 | 20.24 | 0.4720 | 0.00 | 0 | 500 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.25 | Call | | | 1,519.44800 | 1,710.474 | 17.88 | 0.6734 | 0.00 | 0 | 0 |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 14.25 | Put | | | 823.94800 | 703.974 | 17.88 | 0.3266 | 0.00 | 0 | 250 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-------------|--------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 16.70 | Put | | 2,511.71660 | 2,303.337 | 21.36 | 0.6084 | 0.00 | 0 | 0 | |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 16.70 | Call | | 757.21660 | 859.837 | 21.36 | 0.3916 | 0.00 | 0 | 250 | |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.39 | Put | | 435.54720 | 335.668 | 16.29 | 0.2038 | 0.00 | 0 | 0 | |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.39 | Call | | 1,991.04720 | 2,202.169 | 16.29 | 0.7962 | 0.00 | 0 | 0 | |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.00 | Call | | 2,221.50660 | 2,461.425 | 15.25 | 0.8536 | 0.00 | 0 | 0 | |
| \$ / R | On | 31/10/2019 | Foreign Exchange Option | 13.00 | Put | | 276.00660 | 204.925 | 15.25 | 0.1464 | 0.00 | 0 | 500 | |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.25 | Call | | 1,595.59060 | 1,789.181 | 17.92 | 0.6774 | 0.00 | 0 | 0 | |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 14.25 | Put | | 839.19060 | 722.381 | 17.92 | 0.3226 | 0.00 | 0 | 250 | |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.87 | Put | | 2,650.34540 | 2,441.913 | 21.54 | 0.6103 | 0.00 | 0 | 0 | |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.87 | Call | | 786.74540 | 888.713 | 21.54 | 0.3897 | 0.00 | 0 | 250 | |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 13.00 | Put | | 293.98580 | 227.632 | 15.56 | 0.1517 | 0.00 | 0 | 500 | |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 13.00 | Call | | 2,300.38580 | 2,544.432 | 15.56 | 0.8483 | 0.00 | 0 | 0 | |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.03 | Put | | 1,997.79900 | 1,811.827 | 20.44 | 0.5337 | 0.00 | 0 | 0 | |
| \$ / R | On | 29/11/2019 | Foreign Exchange Option | 16.03 | Call | | 974.19900 | 1,098.627 | 20.44 | 0.4663 | 0.00 | 0 | 500 | |
| \$ / R | On | 02/12/2019 | Foreign Exchange Option | 13.44 | Put | | 470.57040 | 377.079 | 16.56 | 0.2124 | 0.00 | 0 | 0 | |
| \$ / R | On | 02/12/2019 | Foreign Exchange Option | 13.44 | Call | | 2,043.27040 | 2,260.079 | 16.56 | 0.7876 | 0.00 | 0 | 0 | |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.89 | Call | | 3,214.72690 | 3,522.102 | 14.93 | 0.9440 | 0.00 | 0 | 0 | |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 11.89 | Put | | 68.92690 | 66.201 | 14.93 | 0.0560 | 0.00 | 0 | 1,000 | |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.66 | Call | | 1,943.99350 | 2,156.940 | 17.05 | 0.7573 | 0.00 | 0 | 0 | |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 13.66 | Put | | 568.19350 | 471.040 | 17.05 | 0.2427 | 0.00 | 0 | 1,000 | |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Call | | 1,069.06860 | 1,202.831 | 20.14 | 0.4948 | 0.00 | 0 | 0 | |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Put | | 1,840.44910 | 1,663.768 | 20.15 | 0.5062 | 0.00 | 0 | 0 | |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Call | | 1,063.43950 | 1,196.515 | 20.17 | 0.4927 | 0.00 | 0 | 0 | |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.82 | Put | | 1,847.63950 | 1,670.615 | 20.17 | 0.5073 | 0.00 | 0 | 0 | |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.80 | Put | | 1,833.26860 | 1,656.931 | 20.14 | 0.5052 | 0.00 | 0 | 0 | |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 17.38 | Put | | 3,068.68740 | 2,850.315 | 22.15 | 0.6439 | 0.00 | 0 | 0 | |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 17.38 | Call | | 724.48740 | 816.215 | 22.15 | 0.3561 | 0.00 | 0 | 1,000 | |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Put | | 5,414.27230 | 5,184.042 | 26.20 | 0.7707 | 0.00 | 0 | 0 | |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 20.00 | Call | | 450.07230 | 529.942 | 26.20 | 0.2293 | 0.00 | 0 | 2,000 | |
| \$ / R | On | 13/12/2019 | Foreign Exchange Option | 15.81 | Call | | 1,066.24910 | 1,199.668 | 20.15 | 0.4938 | 0.00 | 0 | 0 | |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 16.21 | Put | | 2,138.20200 | 1,951.146 | 20.64 | 0.5397 | 0.00 | 0 | 0 | |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 16.21 | Call | | 1,001.80200 | 1,124.446 | 20.64 | 0.4603 | 0.00 | 0 | 500 | |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.25 | Call | | 1,678.96910 | 1,873.472 | 17.94 | 0.6817 | 0.00 | 0 | 0 | |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 14.25 | Put | | 855.36910 | 740.172 | 17.94 | 0.3183 | 0.00 | 0 | 250 | |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.05 | Put | | 2,795.53890 | 2,587.138 | 21.70 | 0.6118 | 0.00 | 0 | 0 | |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 17.05 | Call | | 819.13890 | 920.438 | 21.70 | 0.3882 | 0.00 | 0 | 250 | |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 13.00 | Put | | 311.01820 | 245.921 | 15.72 | 0.1547 | 0.00 | 0 | 500 | |
| \$ / R | On | 31/12/2019 | Foreign Exchange Option | 13.00 | Call | | 2,384.61820 | 2,629.221 | 15.72 | 0.8453 | 0.00 | 0 | 0 | |
| \$ / R | On | 02/01/2020 | Foreign Exchange Option | 13.49 | Put | | 502.57980 | 411.106 | 16.69 | 0.2187 | 0.00 | 0 | 0 | |
| \$ / R | On | 02/01/2020 | Foreign Exchange Option | 13.49 | Call | | 2,090.37980 | 2,308.606 | 16.69 | 0.7813 | 0.00 | 0 | 0 | |
| \$ / R | On | 31/01/2020 | Foreign Exchange Option | 13.54 | Put | | 535.36200 | 445.815 | 16.84 | 0.2247 | 0.00 | 0 | 0 | |
| \$ / R | On | 31/01/2020 | Foreign Exchange Option | 13.54 | Call | | 2,134.06200 | 2,353.615 | 16.84 | 0.7753 | 0.00 | 0 | 0 | |
| \$ / R | On | 02/03/2020 | Foreign Exchange Option | 13.59 | Put | | 568.82590 | 480.245 | 16.95 | 0.2299 | 0.00 | 0 | 0 | |
| \$ / R | On | 02/03/2020 | Foreign Exchange Option | 13.59 | Call | | 2,182.62590 | 2,402.445 | 16.95 | 0.7701 | 0.00 | 0 | 0 | |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.63 | Call | | 1,342.51600 | 1,491.652 | 19.90 | 0.5402 | 0.00 | 0 | 0 | |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.63 | Put | | 1,739.31600 | 1,580.352 | 19.90 | 0.4598 | 0.00 | 0 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.61 | Call | | | 1,348.95620 | 1,498.733 | 19.88 | 0.5421 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.61 | Put | | | 1,725.75620 | 1,567.433 | 19.88 | 0.4579 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.62 | Call | | | 1,345.72730 | 1,495.183 | 19.89 | 0.5411 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2020 | Foreign Exchange Option | 15.62 | Put | | | 1,732.52730 | 1,573.883 | 19.89 | 0.4589 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Option | 13.64 | Put | | | 602.21460 | 514.823 | 17.07 | 0.2346 | 0.00 | 0 | 0 |
| \$ / R | On | 02/04/2020 | Foreign Exchange Option | 13.64 | Call | | | 2,231.11460 | 2,451.523 | 17.07 | 0.7654 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Option | 13.69 | Put | | | 633.54710 | 544.824 | 17.14 | 0.2388 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2020 | Foreign Exchange Option | 13.69 | Call | | | 2,269.14710 | 2,487.624 | 17.14 | 0.7612 | 0.00 | 0 | 0 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Option | 13.74 | Put | | | 666.49730 | 579.423 | 17.23 | 0.2425 | 0.00 | 0 | 0 |
| \$ / R | On | 02/06/2020 | Foreign Exchange Option | 13.74 | Call | | | 2,323.49730 | 2,542.923 | 17.23 | 0.7575 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Put | | | 1,465.60380 | 1,323.989 | 19.23 | 0.3953 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Call | | | 1,710.82740 | 1,876.208 | 19.21 | 0.6067 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.16 | Put | | | 1,452.82740 | 1,311.908 | 19.21 | 0.3933 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Call | | | 1,707.20600 | 1,872.242 | 19.22 | 0.6057 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.17 | Put | | | 1,459.20600 | 1,317.942 | 19.22 | 0.3943 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2020 | Foreign Exchange Option | 15.18 | Call | | | 1,703.60380 | 1,868.289 | 19.23 | 0.6047 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Put | | | 1,597.11590 | 1,454.012 | 19.45 | 0.4045 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2020 | Foreign Exchange Option | 15.37 | Call | | | 1,741.71590 | 1,904.012 | 19.45 | 0.5955 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Call | | | 1,865.57070 | 2,038.280 | 19.44 | 0.6080 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.34 | Put | | | 1,585.37070 | 1,451.580 | 19.44 | 0.3920 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Call | | | 1,861.98480 | 2,034.291 | 19.46 | 0.6071 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.35 | Put | | | 1,591.78480 | 1,457.591 | 19.46 | 0.3929 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Call | | | 1,858.40060 | 2,030.313 | 19.47 | 0.6062 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2020 | Foreign Exchange Option | 15.36 | Put | | | 1,598.20060 | 1,463.613 | 19.47 | 0.3938 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 309,543,811.17 | 858,860 | 5,041,931 |
| Total \$ / R | | | | | | | | | | | | 3,842,427,381.97 | 1,098,874 | 6,026,291 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Future | | | 14.45730 | | 14.15410 | | | 0.0000 | 0.00 | 0 | 340 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Future | | | 14.62820 | | 14.32320 | | | 0.0000 | 117,025.60 | 8 | 80 |
| \$ / R MAXI | On | 18/03/2019 | Foreign Exchange Future | | | 14.80720 | | 14.50010 | | | 0.0000 | 0.00 | 0 | 5 |
| \$ / R MAXI | On | 14/06/2019 | Foreign Exchange Future | | | 14.97600 | | 14.66680 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 117,025.60 | 8 | 425 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.01 | Call | | | 32,159.07380 | 52,383.665 | 18.19 | 0.7817 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.01 | Put | | | 17,749.07380 | 7,653.665 | 18.19 | 0.2183 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.02 | Call | | | 31,618.31250 | 51,648.799 | 18.23 | 0.7762 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.02 | Put | | | 18,208.31250 | 7,918.799 | 18.23 | 0.2238 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.00 | Call | | | 32,706.50070 | 53,124.631 | 18.16 | 0.7871 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 17/09/2018 | Foreign Exchange Option | 14.00 | Put | | | 17,296.50070 | 7,394.631 | 18.16 | 0.2129 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.67 | Put | | | 159,193.11270 | 135,992.930 | 22.11 | 0.6967 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.67 | Call | | | 24,513.11270 | 31,812.930 | 22.11 | 0.3033 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.20 | Call | | | 32,970.47240 | 42,653.103 | 20.94 | 0.3892 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.20 | Put | | | 120,650.47240 | 99,833.103 | 20.94 | 0.6108 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.21 | Call | | | 32,758.13310 | 42,383.206 | 20.97 | 0.3871 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/12/2018 | Foreign Exchange Option | 15.21 | Put | | | 121,438.13310 | 100,563.206 | 20.97 | 0.6129 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|-------|--------|------------|-----------|---------------|--------------|-------------------|------------|--------------|---------------------|------------------|----------------|
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.19 | Call | | | 33,184.67590 | 42,924.600 | 20.92 | 0.3912 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/12/2018 | Foreign Exchange Option | 15.19 | Put | | | 119,864.67590 | 99,104.600 | 20.92 | 0.6088 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.04 | Call | | | 101,289.86960 | 120,012.594 | 17.71 | 0.6810 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.04 | Put | | | 55,279.86960 | 43,292.594 | 17.71 | 0.3190 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.02 | Call | | | 102,270.80010 | 121,193.620 | 17.68 | 0.6851 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.02 | Put | | | 54,260.80010 | 42,473.620 | 17.68 | 0.3149 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.03 | Call | | | 101,779.35480 | 120,601.774 | 17.69 | 0.6831 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 18/03/2019 | Foreign Exchange Option | 14.03 | Put | | | 54,769.35480 | 42,881.774 | 17.69 | 0.3169 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Call | | | 110,395.30680 | 127,249.421 | 18.04 | 0.6322 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.37 | Put | | | 80,715.30680 | 66,649.421 | 18.04 | 0.3678 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Call | | | 109,971.07080 | 126,771.532 | 18.06 | 0.6305 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.38 | Put | | | 81,291.07080 | 67,171.532 | 18.06 | 0.3695 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Call | | | 110,820.88830 | 127,729.286 | 18.02 | 0.6339 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/06/2019 | Foreign Exchange Option | 14.36 | Put | | | 80,140.88830 | 66,129.286 | 18.02 | 0.3661 | 0.00 | 0 | 0 | |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 117,025.60 | 8 | 425 |
| £ / R | On 17/09/2018 | Foreign Exchange Future | | | 18.79930 | | 18.23970 | | | 0.0000 | 1,315,951.00 | 70 | 197,796 | |
| £ / R | On 28/09/2018 | Foreign Exchange Future | | | 18.84130 | | 18.27950 | | | 0.0000 | 0.00 | 0 | 14 | |
| £ / R | On 15/10/2018 | Foreign Exchange Future | | | 18.89780 | | 18.33480 | | | 0.0000 | 0.00 | 0 | 48 | |
| £ / R | On 14/12/2018 | Foreign Exchange Future | | | 19.09740 | | 18.52980 | | | 0.0000 | 5,309,077.20 | 278 | 205,443 | |
| £ / R | On 18/03/2019 | Foreign Exchange Future | | | 19.42290 | | 18.84830 | | | 0.0000 | 0.00 | 0 | 4,932 | |
| £ / R | On 14/06/2019 | Foreign Exchange Future | | | 19.73150 | | 19.14910 | | | 0.0000 | 0.00 | 0 | 6,156 | |
| £ / R | On 16/09/2019 | Foreign Exchange Future | | | 20.07490 | | 19.48290 | | | 0.0000 | 0.00 | 0 | 4,645 | |
| Total £ / R Future | | | | | | | | | | | | 6,625,028.20 | 348 | 419,034 |
| £ / R | On 17/09/2018 | Foreign Exchange Option | 18.25 | Call | | | 289.20870 | 636.880 | 16.66 | 0.7879 | 0.00 | 0 | 0 | |
| £ / R | On 17/09/2018 | Foreign Exchange Option | 18.25 | Put | | | 299.50870 | 87.580 | 16.66 | 0.2121 | 0.00 | 0 | 0 | |
| £ / R | On 17/09/2018 | Foreign Exchange Option | 18.26 | Call | | | 284.85530 | 629.371 | 16.68 | 0.7835 | 0.00 | 0 | 0 | |
| £ / R | On 17/09/2018 | Foreign Exchange Option | 18.26 | Put | | | 305.15530 | 90.070 | 16.68 | 0.2165 | 0.00 | 0 | 0 | |
| £ / R | On 17/09/2018 | Foreign Exchange Option | 18.24 | Call | | | 293.78280 | 644.437 | 16.64 | 0.7924 | 0.00 | 0 | 0 | |
| £ / R | On 17/09/2018 | Foreign Exchange Option | 18.24 | Put | | | 294.08280 | 85.137 | 16.64 | 0.2076 | 0.00 | 0 | 0 | |
| £ / R | On 28/09/2018 | Foreign Exchange Option | 17.65 | Call | | | 752.21740 | 1,232.566 | 17.48 | 0.9080 | 0.00 | 0 | 0 | |
| £ / R | On 28/09/2018 | Foreign Exchange Option | 17.65 | Put | | | 122.71740 | 41.266 | 17.48 | 0.0920 | 0.00 | 0 | 0 | |
| £ / R | On 28/09/2018 | Foreign Exchange Option | 17.66 | Call | | | 744.86550 | 1,223.328 | 17.45 | 0.9065 | 0.00 | 0 | 0 | |
| £ / R | On 28/09/2018 | Foreign Exchange Option | 17.66 | Put | | | 125.36550 | 42.028 | 17.45 | 0.0935 | 0.00 | 0 | 0 | |
| £ / R | On 28/09/2018 | Foreign Exchange Option | 17.64 | Call | | | 759.60880 | 1,241.817 | 17.50 | 0.9095 | 0.00 | 0 | 0 | |
| £ / R | On 28/09/2018 | Foreign Exchange Option | 17.64 | Put | | | 120.10880 | 40.517 | 17.50 | 0.0905 | 0.00 | 0 | 0 | |
| £ / R | On 15/10/2018 | Foreign Exchange Option | 19.08 | Put | | | 967.93570 | 586.582 | 18.03 | 0.5461 | 0.00 | 0 | 0 | |
| £ / R | On 15/10/2018 | Foreign Exchange Option | 19.08 | Call | | | 222.73570 | 404.382 | 18.03 | 0.4539 | 0.00 | 0 | 0 | |
| £ / R | On 14/12/2018 | Foreign Exchange Option | 18.12 | Call | | | 901.86440 | 1,271.922 | 16.76 | 0.7338 | 0.00 | 0 | 0 | |
| £ / R | On 14/12/2018 | Foreign Exchange Option | 18.12 | Put | | | 492.06440 | 294.522 | 16.76 | 0.2662 | 0.00 | 0 | 0 | |
| £ / R | On 14/12/2018 | Foreign Exchange Option | 18.13 | Call | | | 896.43170 | 1,264.959 | 16.76 | 0.7317 | 0.00 | 0 | 0 | |
| £ / R | On 14/12/2018 | Foreign Exchange Option | 18.13 | Put | | | 496.63170 | 297.559 | 16.76 | 0.2683 | 0.00 | 0 | 0 | |
| £ / R | On 14/12/2018 | Foreign Exchange Option | 18.11 | Call | | | 907.32160 | 1,278.903 | 16.76 | 0.7358 | 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 | 14/12/2018 | Foreign Exchange Option | 18.11 | Put | | | 487.52160 | 291.503 | 16.76 | 0.2642 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Call | | | 1,402.68920 | 1,811.489 | 16.85 | 0.7489 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.00 | Put | | | 554.38920 | 388.589 | 16.85 | 0.2511 | 0.00 | 0 | 500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 21.44 | Put | | | 2,918.59110 | 2,468.885 | 19.88 | 0.7244 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 21.44 | Call | | | 326.89110 | 451.785 | 19.88 | 0.2756 | 0.00 | 0 | 500 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Call | | | 1,237.00870 | 1,608.021 | 16.89 | 0.7047 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.30 | Put | | | 688.70870 | 485.121 | 16.89 | 0.2953 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Call | | | 1,231.77140 | 1,601.489 | 16.89 | 0.7032 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.31 | Put | | | 693.47140 | 488.589 | 16.89 | 0.2968 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Call | | | 1,242.26930 | 1,614.570 | 16.89 | 0.7062 | 0.00 | 0 | 0 |
| £ / R | On | 18/03/2019 | Foreign Exchange Option | 18.29 | Put | | | 683.96930 | 481.670 | 16.89 | 0.2938 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Call | | | 1,470.72450 | 1,825.666 | 17.57 | 0.6720 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.63 | Put | | | 951.62450 | 724.166 | 17.57 | 0.3280 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Call | | | 1,465.84480 | 1,819.694 | 17.58 | 0.6708 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.64 | Put | | | 956.74480 | 728.194 | 17.58 | 0.3292 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Call | | | 1,475.61840 | 1,831.652 | 17.57 | 0.6733 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2019 | Foreign Exchange Option | 18.62 | Put | | | 946.51840 | 720.152 | 17.57 | 0.3267 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.83 | Call | | | 1,771.83230 | 2,136.745 | 18.01 | 0.6698 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.83 | Put | | | 1,118.93230 | 891.845 | 18.01 | 0.3302 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.81 | Call | | | 1,781.51320 | 2,148.289 | 18.00 | 0.6719 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.81 | Put | | | 1,108.61320 | 883.389 | 18.00 | 0.3281 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.82 | Call | | | 1,776.66660 | 2,142.511 | 18.00 | 0.6708 | 0.00 | 0 | 0 |
| £ / R | On | 16/09/2019 | Foreign Exchange Option | 18.82 | Put | | | 1,113.76660 | 887.611 | 18.00 | 0.3292 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 1,000 |
| Total £ / R | | | | | | | | | | | | 6,625,028.20 | 348 | 420,034 |
| ¥ / R | On | 06/09/2018 | Foreign Exchange Future | | | 0.12940 | | 0.12720 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.12962 | | 0.12748 | | | 0.0000 | 0.00 | 0 | 6,873 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Future | | | 0.13201 | | 0.12982 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Future | | | 0.13471 | | 0.13249 | | | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.13727 | | 0.13502 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 6,873 |
| ¥ / R | On | 06/09/2018 | Foreign Exchange Option | 0.11 | Put | | | 3.57300 | 1.956 | 45.08 | 0.0068 | 0.00 | 0 | 0 |
| ¥ / R | On | 06/09/2018 | Foreign Exchange Option | 0.12 | Call | | | 797.87140 | 986.642 | 43.20 | 0.8871 | 0.00 | 0 | 0 |
| ¥ / R | On | 06/09/2018 | Foreign Exchange Option | 0.12 | Put | | | 77.87140 | 46.642 | 43.20 | 0.1129 | 0.00 | 0 | 0 |
| ¥ / R | On | 06/09/2018 | Foreign Exchange Option | 0.13 | Call | | | 200.09990 | 287.367 | 41.32 | 0.4820 | 0.00 | 0 | 0 |
| ¥ / R | On | 06/09/2018 | Foreign Exchange Option | 0.13 | Put | | | 480.09990 | 347.367 | 41.32 | 0.5180 | 0.00 | 0 | 0 |
| ¥ / R | On | 06/09/2018 | Foreign Exchange Option | 0.11 | Call | | | 1,723.57300 | 1,941.956 | 45.08 | 0.9932 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Call | | | 161.45170 | 227.875 | 20.84 | 0.4852 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.13 | Put | | | 413.45170 | 265.475 | 20.84 | 0.5148 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Call | | | 41.75990 | 35.341 | 25.78 | 0.1003 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.14 | Put | | | 1,293.75990 | 1,072.941 | 25.78 | 0.8997 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Call | | | 763.28810 | 972.255 | 19.70 | 0.9589 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2018 | Foreign Exchange Option | 0.12 | Put | | | 15.28810 | 9.855 | 19.70 | 0.0411 | 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 | 14/12/2018 | Foreign Exchange Option | 0.12 | Call | | | 1,132.73620 | 1,282.505 | 16.46 | 0.8676 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.12 | Put | | | 150.83620 | 81.505 | 16.46 | 0.1324 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.13 | Call | | | 597.03160 | 673.883 | 20.07 | 0.5775 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.13 | Put | | | 615.13160 | 472.883 | 20.07 | 0.4225 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.11 | Call | | | 2,003.08570 | 2,219.000 | 18.83 | 0.9671 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2018 | Foreign Exchange Option | 0.11 | Put | | | 21.18570 | 18.000 | 18.83 | 0.0329 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,596.83070 | 1,765.851 | 22.10 | 0.7844 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.12 | Put | | | 348.03070 | 294.651 | 22.10 | 0.2156 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.13 | Call | | | 1,016.25740 | 1,136.182 | 22.50 | 0.6167 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.13 | Put | | | 767.45740 | 664.982 | 22.50 | 0.3833 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.11 | Call | | | 2,364.14320 | 2,568.238 | 21.69 | 0.9098 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/03/2019 | Foreign Exchange Option | 0.11 | Put | | | 115.34320 | 97.038 | 21.69 | 0.0902 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Call | | | 1,220.36750 | 1,317.528 | 19.17 | 0.6571 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.13 | Put | | | 718.76750 | 590.228 | 19.17 | 0.3429 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Call | | | 839.73960 | 910.351 | 21.18 | 0.4960 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.14 | Put | | | 1,338.13960 | 1,183.051 | 21.18 | 0.5040 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Call | | | 1,760.74550 | 1,911.569 | 16.53 | 0.8384 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2019 | Foreign Exchange Option | 0.12 | Put | | | 259.14550 | 184.269 | 16.53 | 0.1616 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 6,873 |
| € / R | On | 07/09/2018 | Foreign Exchange Future | | | 16.88670 | | 16.55750 | | | 0.0000 | 0.00 | 0 | 34 |
| € / R | On | 11/09/2018 | Foreign Exchange Future | | | 16.89560 | | 16.57240 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Future | | | 16.91830 | | 16.59490 | | | 0.0000 | 1,776,421.50 | 105 | 97,876 |
| € / R | On | 25/09/2018 | Foreign Exchange Future | | | 16.94960 | | 16.62580 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Future | | | 17.23960 | | 16.90970 | | | 0.0000 | 51,718.80 | 3 | 37,778 |
| € / R | On | 18/03/2019 | Foreign Exchange Future | | | 17.59530 | | 17.25980 | | | 0.0000 | 0.00 | 0 | 4,716 |
| € / R | On | 14/06/2019 | Foreign Exchange Future | | | 17.93510 | | 17.59470 | | | 0.0000 | 0.00 | 0 | 5,256 |
| € / R | On | 14/08/2019 | Foreign Exchange Future | | | 18.18090 | | 17.83450 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Future | | | 18.30200 | | 17.95440 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 1,828,140.30 | 108 | 145,660 |
| € / R | On | 07/09/2018 | Foreign Exchange Option | 15.62 | Put | | | 7.25730 | 2.395 | 22.08 | 0.0117 | 0.00 | 0 | 0 |
| € / R | On | 07/09/2018 | Foreign Exchange Option | 15.62 | Call | | | 944.75730 | 1,269.095 | 22.08 | 0.9883 | 0.00 | 0 | 0 |
| € / R | On | 11/09/2018 | Foreign Exchange Option | 15.62 | Put | | | 9.39350 | 4.535 | 20.24 | 0.0190 | 0.00 | 0 | 0 |
| € / R | On | 11/09/2018 | Foreign Exchange Option | 15.62 | Call | | | 961.79350 | 1,280.135 | 20.24 | 0.9810 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Put | | | 54.11250 | 19.123 | 16.55 | 0.0672 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Put | | | 373.06340 | 201.236 | 17.82 | 0.4007 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.76 | Call | | | 207.96340 | 359.536 | 17.82 | 0.5993 | 0.00 | 0 | 29,734 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 19.56 | Call | | | 1.61100 | 3.228 | 26.75 | 0.0095 | 0.00 | 0 | 86,824 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Call | | | 117.06790 | 208.155 | 18.99 | 0.4058 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.11 | Put | | | 632.16790 | 399.855 | 18.99 | 0.5942 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Call | | | 2,345.66090 | 2,668.638 | 25.07 | 0.9988 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 14.25 | Put | | | 0.76090 | 0.338 | 25.07 | 0.0012 | 0.00 | 0 | 57,090 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 16.00 | Call | | | 649.01250 | 937.423 | 16.55 | 0.9328 | 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 | 17/09/2018 | Foreign Exchange Option | 17.12 | Put | | | 640.25070 | 406.599 | 19.03 | 0.5992 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Call | | | 119.01710 | 211.459 | 18.95 | 0.4108 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.10 | Put | | | 624.11710 | 393.159 | 18.95 | 0.5892 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 15.85 | Call | | | 775.25650 | 1,082.523 | 17.55 | 0.9504 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 15.85 | Put | | | 30.35650 | 14.223 | 17.55 | 0.0496 | 0.00 | 0 | 86,824 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 19.56 | Put | | | 2,966.71100 | 2,644.928 | 26.75 | 0.9905 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Put | | | 5,036.52750 | 4,713.112 | 38.84 | 0.9968 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 21.63 | Call | | | 1.42750 | 1.412 | 38.84 | 0.0032 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Call | | | 3,094.98600 | 3,418.339 | 27.58 | 0.9999 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 13.50 | Put | | | 0.08600 | 0.039 | 27.58 | 0.0001 | 0.00 | 0 | 29,734 |
| € / R | On | 17/09/2018 | Foreign Exchange Option | 17.12 | Call | | | 115.15070 | 204.899 | 19.03 | 0.4008 | 0.00 | 0 | 0 |
| € / R | On | 25/09/2018 | Foreign Exchange Option | 16.09 | Put | | | 108.11940 | 47.040 | 16.71 | 0.1214 | 0.00 | 0 | 0 |
| € / R | On | 25/09/2018 | Foreign Exchange Option | 16.09 | Call | | | 643.91940 | 906.640 | 16.71 | 0.8786 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Put | | | 1,347.99700 | 1,118.559 | 19.57 | 0.6186 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Call | | | 361.94440 | 463.498 | 19.52 | 0.3851 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.88 | Put | | | 1,332.24440 | 1,103.898 | 19.52 | 0.6149 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Call | | | 359.81190 | 460.820 | 19.54 | 0.3832 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.89 | Put | | | 1,340.11190 | 1,111.220 | 19.54 | 0.6168 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2018 | Foreign Exchange Option | 17.90 | Call | | | 357.69700 | 458.159 | 19.57 | 0.3814 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Call | | | 1,481.61000 | 1,733.149 | 15.94 | 0.7865 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.13 | Put | | | 351.81000 | 267.848 | 15.94 | 0.2135 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Put | | | 309.44390 | 232.766 | 15.83 | 0.1927 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.00 | Call | | | 1,569.24390 | 1,828.066 | 15.83 | 0.8073 | 0.00 | 0 | 650 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Call | | | 1,475.01320 | 1,725.980 | 15.95 | 0.7849 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.14 | Put | | | 355.21320 | 270.680 | 15.95 | 0.2151 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Call | | | 1,468.43260 | 1,718.835 | 15.96 | 0.7832 | 0.00 | 0 | 0 |
| € / R | On | 18/03/2019 | Foreign Exchange Option | 16.15 | Put | | | 358.63260 | 273.535 | 15.96 | 0.2168 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Call | | | 1,413.59240 | 1,629.451 | 16.35 | 0.6892 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.87 | Put | | | 688.89240 | 564.352 | 16.35 | 0.3108 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Call | | | 1,408.65780 | 1,623.606 | 16.36 | 0.6877 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.88 | Put | | | 693.95780 | 568.506 | 16.36 | 0.3123 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Call | | | 1,418.54530 | 1,635.320 | 16.34 | 0.6907 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2019 | Foreign Exchange Option | 16.86 | Put | | | 683.84530 | 560.220 | 16.34 | 0.3093 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.03 | Put | | | 370.13260 | 307.681 | 15.77 | 0.1860 | 0.00 | 0 | 31,200 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.03 | Call | | | 2,174.63260 | 2,458.581 | 15.77 | 0.8140 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 19.65 | Put | | | 2,542.70750 | 2,310.294 | 19.79 | 0.6194 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 19.65 | Call | | | 727.20750 | 841.194 | 19.79 | 0.3806 | 0.00 | 0 | 62,400 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.24 | Call | | | 2,032.49130 | 2,299.243 | 15.76 | 0.7907 | 0.00 | 0 | 0 |
| € / R | On | 14/08/2019 | Foreign Exchange Option | 16.24 | Put | | | 437.99130 | 358.343 | 15.76 | 0.2093 | 0.00 | 0 | 31,200 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.79 | Put | | | 1,195.29160 | 1,031.099 | 17.25 | 0.4017 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.77 | Call | | | 1,367.33280 | 1,551.614 | 17.23 | 0.6008 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.77 | Put | | | 1,182.93280 | 1,019.614 | 17.23 | 0.3992 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.78 | Call | | | 1,363.50550 | 1,547.349 | 17.24 | 0.5995 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.78 | Put | | | 1,189.10550 | 1,025.349 | 17.24 | 0.4005 | 0.00 | 0 | 0 |
| € / R | On | 16/09/2019 | Foreign Exchange Option | 17.79 | Call | | | 1,359.69160 | 1,543.099 | 17.25 | 0.5983 | 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 | 415,656 |
| Total € / R | | | | | | | | | | | | 1,828,140.30 | 108 | 561,316 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 10.53540 | | 10.39930 | | | 0.0000 | 1,580,310.00 | 150 | 10,927 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 10.66410 | | 10.52790 | | | 0.0000 | 0.00 | 0 | 12,069 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 10.80430 | | 10.66720 | | | 0.0000 | 0.00 | 0 | 515 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.94060 | | 10.80250 | | | 0.0000 | 0.00 | 0 | 4,929 |
| Total AU\$ / R Future | | | | | | | | | | | | 1,580,310.00 | 150 | 28,440 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Call | | | 13.88230 | 20.308 | 17.95 | 0.1009 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.11 | Put | | | 724.58230 | 594.908 | 17.95 | 0.8991 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Call | | | 13.45860 | 19.700 | 18.02 | 0.0981 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.12 | Put | | | 734.15860 | 604.301 | 18.02 | 0.9019 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Call | | | 13.04870 | 19.113 | 18.10 | 0.0953 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2018 | Foreign Exchange Option | 11.13 | Put | | | 743.74870 | 613.713 | 18.10 | 0.9047 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Put | | | 1,065.13500 | 954.771 | 17.50 | 0.7703 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Call | | | 105.48980 | 131.895 | 17.44 | 0.2345 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.47 | Put | | | 1,047.58980 | 937.795 | 17.44 | 0.7655 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Call | | | 104.25350 | 130.373 | 17.47 | 0.2321 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.48 | Put | | | 1,056.35350 | 946.273 | 17.47 | 0.7679 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/12/2018 | Foreign Exchange Option | 11.49 | Call | | | 103.03500 | 128.871 | 17.50 | 0.2297 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.36 | Put | | | 301.95660 | 252.086 | 14.02 | 0.3243 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.37 | Call | | | 603.73640 | 690.512 | 14.04 | 0.6722 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.37 | Put | | | 306.53640 | 256.212 | 14.04 | 0.3278 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Call | | | 614.61260 | 702.301 | 14.00 | 0.6792 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Put | | | 297.41260 | 248.001 | 14.00 | 0.3208 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/03/2019 | Foreign Exchange Option | 10.36 | Call | | | 609.15660 | 696.386 | 14.02 | 0.6757 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Put | | | 702.38200 | 627.330 | 15.21 | 0.4917 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Call | | | 491.41850 | 554.129 | 15.22 | 0.5057 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.02 | Put | | | 708.91850 | 633.529 | 15.22 | 0.4943 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Call | | | 498.36700 | 561.758 | 15.19 | 0.5110 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.00 | Put | | | 695.86700 | 621.158 | 15.19 | 0.4890 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2019 | Foreign Exchange Option | 11.01 | Call | | | 494.88200 | 557.930 | 15.21 | 0.5083 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 1,580,310.00 | 150 | 28,440 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Future | | | 11.31810 | | 11.11500 | | | 0.0000 | 0.00 | 0 | 595 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Future | | | 11.47430 | | 11.26920 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 595 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.48 | Call | | | 1,650.06400 | 1,849.778 | 17.49 | 0.9725 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.48 | Put | | | 15.06400 | 11.678 | 17.49 | 0.0275 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.49 | Call | | | 1,640.29230 | 1,839.947 | 17.45 | 0.9721 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.49 | Put | | | 15.29230 | 11.847 | 17.45 | 0.0279 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.47 | Call | | | 1,659.83880 | 1,859.610 | 17.54 | 0.9729 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2018 | Foreign Exchange Option | 9.47 | Put | | | 14.83880 | 11.510 | 17.54 | 0.0271 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.73 | Call | | | 802.61950 | 950.467 | 14.96 | 0.7453 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.73 | Put | | | 263.41950 | 206.167 | 14.96 | 0.2547 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.74 | Call | | | 796.68160 | 943.537 | 14.96 | 0.7425 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.74 | Put | | | 267.48160 | 209.237 | 14.96 | 0.2575 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.72 | Call | | | 808.59020 | 957.429 | 14.95 | 0.7480 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/03/2019 | Foreign Exchange Option | 10.72 | Put | | | 259.39020 | 203.129 | 14.95 | 0.2520 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 595 |
| CF CANDCO | On | 15/10/2018 | Foreign Exchange Future | | | 560.15150 | | 505.36920 | | | 0.0000 | 0.00 | 0 | 25,000 |
| Total CF CANDCO CC01 Future | | | | | | | | | | | | 0.00 | 0 | 25,000 |
| Total CF CANDCO CC01 | | | | | | | | | | | | 0.00 | 0 | 25,000 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Future | | | 14.86690 | | 14.51910 | | | 0.0000 | 0.00 | 0 | 1,875 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Future | | | 15.16420 | | 14.80850 | | | 0.0000 | 0.00 | 0 | 765 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Future | | | 15.49340 | | 15.13220 | | | 0.0000 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Future | | | 15.80830 | | 15.44220 | | | 0.0000 | 0.00 | 0 | 150 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 2,790 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Call | | | 100.03540 | 187.164 | 19.75 | 0.4016 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.05 | Put | | | 630.93540 | 370.264 | 19.75 | 0.5984 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Call | | | 103.51710 | 193.533 | 19.64 | 0.4125 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.03 | Put | | | 614.41710 | 356.633 | 19.64 | 0.5875 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Call | | | 101.76120 | 190.323 | 19.69 | 0.4070 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2018 | Foreign Exchange Option | 15.04 | Put | | | 622.66120 | 363.423 | 19.69 | 0.5930 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.21 | Call | | | 1,675.29530 | 2,012.734 | 18.83 | 0.9199 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.21 | Put | | | 76.79530 | 58.534 | 18.83 | 0.0801 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Call | | | 1,665.99090 | 2,003.255 | 18.79 | 0.9191 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.22 | Put | | | 77.49090 | 59.056 | 18.79 | 0.0809 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Call | | | 1,684.60810 | 2,022.218 | 18.87 | 0.9206 | 0.00 | 0 | 0 |
| CHF / R | On | 14/12/2018 | Foreign Exchange Option | 13.20 | Put | | | 76.10810 | 58.018 | 18.87 | 0.0794 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Call | | | 1,128.47800 | 1,371.839 | 17.15 | 0.7241 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.48 | Put | | | 476.27800 | 358.439 | 17.15 | 0.2759 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.46 | Call | | | 1,139.60370 | 1,385.349 | 17.15 | 0.7278 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.46 | Put | | | 467.40370 | 351.949 | 17.15 | 0.2722 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.47 | Call | | | 1,134.02930 | 1,378.584 | 17.15 | 0.7260 | 0.00 | 0 | 0 |
| CHF / R | On | 18/03/2019 | Foreign Exchange Option | 14.47 | Put | | | 471.82930 | 355.184 | 17.15 | 0.2740 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Call | | | 1,335.35280 | 1,573.749 | 17.19 | 0.7064 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.72 | Put | | | 613.15280 | 485.449 | 17.19 | 0.2936 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Call | | | 1,330.17340 | 1,567.459 | 17.19 | 0.7048 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.73 | Put | | | 617.97340 | 489.159 | 17.19 | 0.2952 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Call | | | 1,325.01350 | 1,561.186 | 17.20 | 0.7032 | 0.00 | 0 | 0 |
| CHF / R | On | 14/06/2019 | Foreign Exchange Option | 14.74 | Put | | | 622.81350 | 492.886 | 17.20 | 0.2968 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 2,790 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.12010 | | 2.08520 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Future | | | 2.14220 | | 2.10710 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.16420 | | 2.12870 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.18480 | | 2.14930 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Call | | | 170.30100 | 290.897 | 17.48 | 0.4614 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.13 | Put | | | 618.30100 | 389.897 | 17.48 | 0.5386 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Call | | | 146.76810 | 253.854 | 17.76 | 0.4167 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.14 | Put | | | 694.76810 | 452.854 | 17.76 | 0.5833 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Call | | | 126.30500 | 221.021 | 18.03 | 0.3746 | 0.00 | 0 | 0 |
| CNH / R | On | 17/09/2018 | Foreign Exchange Option | 2.15 | Put | | | 774.30500 | 520.021 | 18.03 | 0.6254 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.91 | Call | | | 2,079.39390 | 2,410.963 | 16.70 | 0.9055 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.91 | Put | | | 108.39390 | 88.963 | 16.70 | 0.0945 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.92 | Call | | | 1,993.20230 | 2,318.567 | 16.51 | 0.8979 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.92 | Put | | | 122.20230 | 96.567 | 16.51 | 0.1021 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.90 | Call | | | 2,166.88740 | 2,503.952 | 16.90 | 0.9126 | 0.00 | 0 | 0 |
| CNH / R | On | 14/12/2018 | Foreign Exchange Option | 1.90 | Put | | | 95.88740 | 81.952 | 16.90 | 0.0874 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.09 | Put | | | 827.61890 | 686.876 | 16.13 | 0.3627 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.10 | Call | | | 1,167.73620 | 1,375.885 | 16.22 | 0.6219 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.10 | Put | | | 880.73620 | 733.885 | 16.22 | 0.3781 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.08 | Call | | | 1,263.18790 | 1,483.577 | 16.04 | 0.6528 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.08 | Put | | | 776.18790 | 641.577 | 16.04 | 0.3472 | 0.00 | 0 | 0 |
| CNH / R | On | 18/03/2019 | Foreign Exchange Option | 2.09 | Call | | | 1,214.61890 | 1,428.876 | 16.13 | 0.6373 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Call | | | 2,195.12250 | 2,470.917 | 15.90 | 0.7783 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.98 | Put | | | 502.12250 | 422.917 | 15.90 | 0.2217 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Call | | | 2,127.78630 | 2,395.555 | 15.86 | 0.7680 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.99 | Put | | | 534.78630 | 447.555 | 15.86 | 0.2320 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Call | | | 2,263.79030 | 2,547.313 | 15.94 | 0.7883 | 0.00 | 0 | 0 |
| CNH / R | On | 14/06/2019 | Foreign Exchange Option | 1.97 | Put | | | 470.79030 | 399.313 | 15.94 | 0.2117 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| CURRENCO | On | 06/11/2018 | Foreign Exchange Future | | | 468.87690 | | 384.09850 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CURRENCY CANDO CX05 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CURRENCY CANDO CX05 | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.27940 | | 2.23490 | | | 0.0000 | 0.00 | 0 | 245 |

| 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 | 14/12/2018 | Foreign Exchange Future | | | 2.32480 | | 2.27970 | | | 0.0000 | 0.00 | 0 | 240 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.37310 | | 2.32750 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Future | | | 2.42050 | | 2.37360 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 485 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Call | | | 57.54610 | 132.500 | 18.39 | 0.2401 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.35 | Put | | | 1,208.54610 | 838.499 | 18.39 | 0.7599 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Call | | | 52.21070 | 113.121 | 18.51 | 0.2114 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.36 | Put | | | 1,303.21070 | 919.121 | 18.51 | 0.7886 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Call | | | 47.58460 | 96.255 | 18.64 | 0.1853 | 0.00 | 0 | 0 |
| DKK / R | On | 17/09/2018 | Foreign Exchange Option | 2.37 | Put | | | 1,398.58460 | 1,002.255 | 18.64 | 0.8147 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.09 | Call | | | 2,024.37280 | 2,440.981 | 15.64 | 0.9031 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.09 | Put | | | 127.37280 | 92.981 | 15.64 | 0.0969 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.10 | Call | | | 1,942.66040 | 2,353.299 | 15.67 | 0.8928 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.10 | Put | | | 145.66040 | 105.299 | 15.67 | 0.1072 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.08 | Call | | | 2,107.79270 | 2,529.815 | 15.62 | 0.9128 | 0.00 | 0 | 0 |
| DKK / R | On | 14/12/2018 | Foreign Exchange Option | 2.08 | Put | | | 110.79270 | 81.815 | 15.62 | 0.0872 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.25 | Put | | | 735.94150 | 578.287 | 15.86 | 0.3045 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.26 | Call | | | 1,458.80380 | 1,749.920 | 15.94 | 0.6815 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.26 | Put | | | 783.80380 | 618.920 | 15.94 | 0.3185 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.24 | Call | | | 1,568.20880 | 1,873.554 | 15.83 | 0.7089 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.24 | Put | | | 693.20880 | 542.553 | 15.83 | 0.2911 | 0.00 | 0 | 0 |
| DKK / R | On | 18/03/2019 | Foreign Exchange Option | 2.25 | Call | | | 1,510.94150 | 1,809.287 | 15.86 | 0.6955 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Put | | | 432.79690 | 346.435 | 16.00 | 0.1746 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Call | | | 2,696.23370 | 3,069.895 | 15.94 | 0.8176 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.15 | Put | | | 460.23370 | 364.895 | 15.94 | 0.1824 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Call | | | 2,624.81780 | 2,994.246 | 15.97 | 0.8085 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.16 | Put | | | 488.81780 | 389.246 | 15.97 | 0.1915 | 0.00 | 0 | 0 |
| DKK / R | On | 14/06/2019 | Foreign Exchange Option | 2.14 | Call | | | 2,768.79690 | 3,151.435 | 16.00 | 0.8254 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 485 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.84240 | | 1.80380 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Future | | | 1.86710 | | 1.82810 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Future | | | 1.89240 | | 1.85300 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.91600 | | 1.87610 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Call | | | 164.39620 | 296.795 | 19.84 | 0.4728 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.85 | Put | | | 626.39620 | 372.795 | 19.84 | 0.5272 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Call | | | 141.50330 | 258.354 | 20.13 | 0.4270 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.86 | Put | | | 703.50330 | 434.354 | 20.13 | 0.5730 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Call | | | 190.67570 | 341.134 | 19.63 | 0.5205 | 0.00 | 0 | 0 |
| HK\$/R | On | 17/09/2018 | Foreign Exchange Option | 1.84 | Put | | | 552.67570 | 317.134 | 19.63 | 0.4795 | 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 | 1.58 | Call | | | 2,532.00360 | 2,907.021 | 18.71 | 0.9553 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.58 | Put | | | 51.00360 | 36.021 | 18.71 | 0.0447 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.56 | Call | | | 2,721.23420 | 3,100.834 | 19.15 | 0.9628 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.56 | Put | | | 40.23420 | 29.834 | 19.15 | 0.0372 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.57 | Call | | | 2,626.33220 | 3,003.785 | 18.93 | 0.9593 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/12/2018 | Foreign Exchange Option | 1.57 | Put | | | 45.33220 | 32.784 | 18.93 | 0.0407 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.79 | Call | | | 1,322.28900 | 1,569.642 | 17.87 | 0.6864 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.79 | Put | | | 692.28900 | 545.642 | 17.87 | 0.3136 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.80 | Call | | | 1,272.49080 | 1,509.714 | 17.93 | 0.6710 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.80 | Put | | | 742.49080 | 585.714 | 17.93 | 0.3290 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.78 | Call | | | 1,373.91000 | 1,631.275 | 17.81 | 0.7017 | 0.00 | 0 | 0 |
| HK\$/R | On | 18/03/2019 | Foreign Exchange Option | 1.78 | Put | | | 643.91000 | 507.275 | 17.81 | 0.2983 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Call | | | 1,808.95330 | 2,086.088 | 17.51 | 0.7334 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.76 | Put | | | 647.95330 | 526.088 | 17.51 | 0.2666 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Call | | | 1,751.96870 | 2,021.804 | 17.56 | 0.7209 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.77 | Put | | | 690.96870 | 561.804 | 17.56 | 0.2791 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Call | | | 1,867.48680 | 2,151.814 | 17.45 | 0.7458 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/06/2019 | Foreign Exchange Option | 1.75 | Put | | | 606.48680 | 491.814 | 17.45 | 0.2542 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 17/09/2018 | Foreign Exchange Future | | | 0.14320 | | 0.14020 | | | 0.0000 | 0.00 | 0 | 562 |
| KES / R | On | 14/12/2018 | Foreign Exchange Future | | | 0.14280 | | 0.13990 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 18/03/2019 | Foreign Exchange Future | | | 0.14240 | | 0.13940 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 14/06/2019 | Foreign Exchange Future | | | 0.14180 | | 0.13880 | | | 0.0000 | 0.00 | 0 | 1,628 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 2,190 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 2,190 |
| NOK/R | On | 17/09/2018 | Foreign Exchange Future | | | 1.73520 | | 1.70260 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/12/2018 | Foreign Exchange Future | | | 1.76230 | | 1.72960 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 18/03/2019 | Foreign Exchange Future | | | 1.79110 | | 1.75790 | | | 0.0000 | 0.00 | 0 | 0 |
| NOK/R | On | 14/06/2019 | Foreign Exchange Future | | | 1.81860 | | 1.78510 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NOK/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NOK/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Future | | | 9.68660 | | 9.50180 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Future | | | 9.80440 | | 9.61820 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Future | | | 9.93380 | | 9.74590 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Future | | | 10.06060 | | 9.87090 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Call | | | 34.08460 | 66.196 | 17.83 | 0.2777 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.93 | Put | | | 462.28460 | 309.596 | 17.83 | 0.7223 | 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 | 17/09/2018 | Foreign Exchange Option | 9.94 | Call | | | 32.91240 | 63.977 | 17.88 | 0.2701 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.94 | Put | | | 471.11240 | 317.377 | 17.88 | 0.7299 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Call | | | 35.29780 | 68.484 | 17.78 | 0.2854 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 17/09/2018 | Foreign Exchange Option | 9.92 | Put | | | 453.49780 | 301.884 | 17.78 | 0.7146 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.93 | Call | | | 764.04310 | 922.508 | 15.09 | 0.8818 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.93 | Put | | | 75.84310 | 48.108 | 15.09 | 0.1182 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.94 | Call | | | 756.08270 | 913.951 | 15.10 | 0.8790 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.94 | Put | | | 77.88270 | 49.551 | 15.10 | 0.1210 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.92 | Call | | | 772.04320 | 931.099 | 15.08 | 0.8846 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/12/2018 | Foreign Exchange Option | 8.92 | Put | | | 73.84320 | 46.699 | 15.08 | 0.1154 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.53 | Put | | | 347.22240 | 271.160 | 15.43 | 0.3373 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.54 | Call | | | 558.10250 | 669.289 | 15.45 | 0.6592 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.54 | Put | | | 352.20250 | 275.489 | 15.45 | 0.3408 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.52 | Call | | | 568.18290 | 680.669 | 15.41 | 0.6661 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.52 | Put | | | 342.28290 | 266.869 | 15.41 | 0.3339 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/03/2019 | Foreign Exchange Option | 9.53 | Call | | | 563.12240 | 674.959 | 15.43 | 0.6627 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Call | | | 553.86890 | 649.404 | 16.27 | 0.5673 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.92 | Put | | | 602.96890 | 508.804 | 16.27 | 0.4327 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Call | | | 549.94750 | 644.925 | 16.28 | 0.5646 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.93 | Put | | | 609.04750 | 514.325 | 16.28 | 0.4354 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Call | | | 557.82140 | 653.912 | 16.25 | 0.5701 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/06/2019 | Foreign Exchange Option | 9.91 | Put | | | 596.92140 | 503.312 | 16.25 | 0.4299 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.35070 | | 1.33850 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.36220 | | 1.34750 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Future | | | 1.37200 | | 1.35780 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.38220 | | 1.36760 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 17/09/2018 | Foreign Exchange Option | 1.38 | Put | | | 415.00000 | 293.000 | | 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 | | | 215.00000 | 93.000 | | 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 | | | 315.00000 | 193.000 | | 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 | 14/12/2018 | Foreign Exchange Option | 1.26 | Call | | | 875.00000 | 1,022.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.26 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.27 | Call | | | 775.00000 | 922.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.27 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.25 | Call | | | 975.00000 | 1,122.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/12/2018 | Foreign Exchange Option | 1.25 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.34 | Call | | | 178.00000 | 320.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.34 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.35 | Call | | | 78.00000 | 220.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.35 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.33 | Call | | | 278.00000 | 420.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 18/03/2019 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.32 | Call | | | 476.00000 | 622.000 | | 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 | | | 376.00000 | 522.000 | | 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 | | | 576.00000 | 722.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/06/2019 | Foreign Exchange Option | 1.31 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO £ | On | 17/09/2018 | Foreign Exchange Future | | | 1.30030 | | 1.28860 | | | 0.0000 | 0.00 | 0 | 25 |
| Total QUANTO £ / \$ Future | | | | | | | | | | | | 0.00 | 0 | 25 |
| Total QUANTO £ / \$ | | | | | | | | | | | | 0.00 | 0 | 25 |
| QUANTO € | On | 17/09/2018 | Foreign Exchange Future | | | 1.17020 | | 1.17240 | | | 0.0000 | 0.00 | 0 | 7,138 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 0.00 | 0 | 7,138 |
| Total QUANTO € / \$ | | | | | | | | | | | | 0.00 | 0 | 7,138 |
| R / ¥ | On | 06/09/2018 | Foreign Exchange Future | | | 7.72890 | 0.12926 | 7.86250 | | | 0.0000 | 0.00 | 0 | 0 |
| Total R / ¥ Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| R / ¥ | On | 06/09/2018 | Foreign Exchange Option | 8.26 | Put | | 0.12926 | 4,059.44870 | 5,343.370 | 23.81 | 0.9691 | 0.00 | 0 | 0 |
| R / ¥ | On | 06/09/2018 | Foreign Exchange Option | 8.26 | Call | | 0.12926 | 84.44870 | 32.370 | 23.81 | 0.0309 | 0.00 | 0 | 25,000 |
| Total R / ¥ Option | | | | | | | | | | | | 0.00 | 0 | 25,000 |
| Total R / ¥ | | | | | | | | | | | | 0.00 | 0 | 25,000 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Future | | | 7.71460 | 0.12926 | 7.84440 | | | 0.0000 | 0.00 | 0 | 0 |
| Total R / ¥EN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.61 | Call | | 0.12926 | 62.84030 | 22.352 | 22.24 | 0.0162 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.61 | Put | | 0.12926 | 7,718.84030 | 8,976.352 | 22.24 | 0.9838 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.62 | Call | | 0.12926 | 61.17950 | 21.330 | 22.29 | 0.0155 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.62 | Put | | 0.12926 | 7,817.17950 | 9,075.330 | 22.29 | 0.9845 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.60 | Call | | 0.12926 | 64.56170 | 23.423 | 22.18 | 0.0170 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.60 | Put | | 0.12926 | 7,620.56170 | 8,877.423 | 22.18 | 0.9830 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.17 | Call | | 0.12926 | 330.79420 | 136.064 | 18.56 | 0.0912 | 0.00 | 0 | 0 |
| R / ¥EN | On | 17/09/2018 | Foreign Exchange Option | 8.17 | Put | | 0.12926 | 3,586.79420 | 4,690.063 | 18.56 | 0.9088 | 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 / ¥EN Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total R / ¥EN | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Future | | | 10.59300 | | 10.39130 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Future | | | 10.73930 | | 10.53590 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Future | | | 10.89900 | | 10.69390 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Future | | | 11.05030 | | 10.84400 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.00 | Call | | | 418.37250 | 603.541 | 16.48 | 0.9395 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.00 | Put | | | 27.07250 | 10.541 | 16.48 | 0.0605 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.01 | Call | | | 410.01780 | 593.835 | 16.36 | 0.9377 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 10.01 | Put | | | 28.71780 | 10.835 | 16.36 | 0.0623 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 9.99 | Call | | | 426.79980 | 613.258 | 16.61 | 0.9413 | 0.00 | 0 | 0 |
| SGD / R | On | 17/09/2018 | Foreign Exchange Option | 9.99 | Put | | | 25.49980 | 10.258 | 16.61 | 0.0587 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.37 | Call | | | 1,196.66740 | 1,394.275 | 16.54 | 0.9415 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.37 | Put | | | 30.76740 | 24.974 | 16.54 | 0.0585 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.38 | Call | | | 1,187.18030 | 1,384.670 | 16.50 | 0.9406 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.38 | Put | | | 31.28030 | 25.370 | 16.50 | 0.0594 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.36 | Call | | | 1,206.16340 | 1,403.886 | 16.59 | 0.9424 | 0.00 | 0 | 0 |
| SGD / R | On | 14/12/2018 | Foreign Exchange Option | 9.36 | Put | | | 30.26340 | 24.586 | 16.59 | 0.0576 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.34 | Call | | | 682.50340 | 815.711 | 15.47 | 0.6971 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.34 | Put | | | 328.60340 | 256.711 | 15.47 | 0.3029 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Call | | | 677.15850 | 809.361 | 15.47 | 0.6941 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.35 | Put | | | 333.25850 | 260.361 | 15.47 | 0.3059 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Call | | | 687.88710 | 822.111 | 15.46 | 0.7001 | 0.00 | 0 | 0 |
| SGD / R | On | 18/03/2019 | Foreign Exchange Option | 10.33 | Put | | | 323.98710 | 253.112 | 15.46 | 0.2999 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Call | | | 1,084.81640 | 1,243.515 | 15.31 | 0.7885 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.00 | Put | | | 240.81640 | 193.215 | 15.31 | 0.2115 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Call | | | 1,077.99760 | 1,236.253 | 15.32 | 0.7862 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 10.01 | Put | | | 243.99760 | 195.953 | 15.32 | 0.2138 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Call | | | 1,091.66550 | 1,250.801 | 15.31 | 0.7907 | 0.00 | 0 | 0 |
| SGD / R | On | 14/06/2019 | Foreign Exchange Option | 9.99 | Put | | | 237.66550 | 190.501 | 15.31 | 0.2093 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Future | | | 2.23230 | | 2.24710 | | | 0.0000 | 0.00 | 0 | 5,270 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Future | | | 2.15320 | | 2.15130 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Future | | | 2.05680 | | 2.04960 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.96550 | | 1.96110 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 5,270 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Call | | | 0.33030 | 0.325 | 64.42 | 0.0034 | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.36 | Put | | | 1,113.23030 | 1,128.024 | 64.42 | 0.9966 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Call | | | 0.30890 | 0.304 | 64.42 | 0.0032 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.37 | Put | | | 1,123.20890 | 1,138.004 | 64.42 | 0.9968 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Call | | | 0.35320 | 0.347 | 64.42 | 0.0036 | 0.00 | 0 | 0 |
| TRY / R | On | 17/09/2018 | Foreign Exchange Option | 3.35 | Put | | | 1,103.25320 | 1,118.047 | 64.42 | 0.9964 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.97 | Call | | | 7.90380 | 8.480 | 34.75 | 0.0531 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.97 | Put | | | 826.60380 | 825.280 | 34.75 | 0.9469 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.98 | Call | | | 7.57140 | 8.130 | 34.75 | 0.0512 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.98 | Put | | | 836.27140 | 834.930 | 34.75 | 0.9488 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.96 | Call | | | 8.24980 | 8.844 | 34.75 | 0.0551 | 0.00 | 0 | 0 |
| TRY / R | On | 14/12/2018 | Foreign Exchange Option | 2.96 | Put | | | 816.94980 | 815.644 | 34.75 | 0.9449 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.73 | Call | | | 31.75810 | 34.269 | 32.68 | 0.1477 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.73 | Put | | | 712.15810 | 707.469 | 32.68 | 0.8523 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.74 | Call | | | 30.83230 | 33.295 | 32.68 | 0.1442 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.74 | Put | | | 721.23230 | 716.495 | 32.68 | 0.8558 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.72 | Call | | | 32.70960 | 35.269 | 32.68 | 0.1512 | 0.00 | 0 | 0 |
| TRY / R | On | 18/03/2019 | Foreign Exchange Option | 2.72 | Put | | | 703.10960 | 698.469 | 32.68 | 0.8488 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Call | | | 4.27720 | 4.826 | 31.44 | 0.0254 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.53 | Put | | | 1,573.17720 | 1,569.326 | 31.44 | 0.9746 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Call | | | 4.16230 | 4.699 | 31.44 | 0.0248 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.54 | Put | | | 1,583.06230 | 1,579.199 | 31.44 | 0.9752 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Call | | | 4.39520 | 4.955 | 31.44 | 0.0260 | 0.00 | 0 | 0 |
| TRY / R | On | 14/06/2019 | Foreign Exchange Option | 3.52 | Put | | | 1,563.29520 | 1,559.455 | 31.44 | 0.9740 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 5,270 |
| ZMW / R | On | 17/09/2018 | Foreign Exchange Future | | | 1.39720 | | 1.35770 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 14/12/2018 | Foreign Exchange Future | | | 1.34010 | | 1.30120 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 18/03/2019 | Foreign Exchange Future | | | 1.29010 | | 1.24570 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 14/06/2019 | Foreign Exchange Future | | | 1.23380 | | 1.20040 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | | | | 3 543 034 074.90 | 240,628 | 1,628,285 |
| Total Options | | | | | | | | | | | | 309 543 811.17 | 858,860 | 5,483,587 |
| Grand Total: | | | | | | | | | | | | 3,852,577,886.07 | 1,099,488 | 7,111,872 |