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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/03/2017

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value    | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|------------------|------------------|---------------|
| \$ / R On 13/03/2017 Foreign Exchange Future |        |            | 13.16540  |           | 13.24060     |                   |            | 0.0000 | 2,603,905,473.60 | 197,784          | 216,531       |
| \$ / R On 16/03/2017 Foreign Exchange Future |        |            | 13.16770  |           | 13.24050     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 17/03/2017 Foreign Exchange Future |        |            | 13.17010  |           | 13.24290     |                   |            | 0.0000 | 0.00             | 0                | 3,634         |
| \$ / R On 29/03/2017 Foreign Exchange Future |        |            | 13.19790  |           | 13.27060     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 31/03/2017 Foreign Exchange Future |        |            | 13.20250  |           | 13.27530     |                   |            | 0.0000 | 118,822.50       | 9                | 6,640         |
| \$ / R On 03/04/2017 Foreign Exchange Future |        |            | 13.20940  |           | 13.28220     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 10/04/2017 Foreign Exchange Future |        |            | 13.22550  |           | 13.29830     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 11/04/2017 Foreign Exchange Future |        |            | 13.22780  |           | 13.30060     |                   |            | 0.0000 | 0.00             | 0                | 40            |
| \$ / R On 12/04/2017 Foreign Exchange Future |        |            | 13.23010  |           | 13.30290     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 13/04/2017 Foreign Exchange Future |        |            | 13.23240  |           | 13.30520     |                   |            | 0.0000 | 0.00             | 0                | 722           |
| \$ / R On 18/04/2017 Foreign Exchange Future |        |            | 13.24380  |           | 13.31670     |                   |            | 0.0000 | 0.00             | 0                | 1,450         |
| \$ / R On 21/04/2017 Foreign Exchange Future |        |            | 13.25070  |           | 13.32360     |                   |            | 0.0000 | 0.00             | 0                | 70            |
| \$ / R On 25/04/2017 Foreign Exchange Future |        |            | 13.25980  |           | 13.33280     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 28/04/2017 Foreign Exchange Future |        |            | 13.26670  |           | 13.33970     |                   |            | 0.0000 | 0.00             | 0                | 2,074         |
| \$ / R On 04/05/2017 Foreign Exchange Future |        |            | 13.28040  |           | 13.35350     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 11/05/2017 Foreign Exchange Future |        |            | 13.29640  |           | 13.36950     |                   |            | 0.0000 | 0.00             | 0                | 70            |
| \$ / R On 26/05/2017 Foreign Exchange Future |        |            | 13.33080  |           | 13.40420     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 19/06/2017 Foreign Exchange Future |        |            | 13.38590  |           | 13.45970     |                   |            | 0.0000 | 2,425,217,204.30 | 181,177          | 423,683       |
| \$ / R On 28/06/2017 Foreign Exchange Future |        |            | 13.40660  |           | 13.48050     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 30/06/2017 Foreign Exchange Future |        |            | 13.41120  |           | 13.48520     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 12/07/2017 Foreign Exchange Future |        |            | 13.43890  |           | 13.51300     |                   |            | 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 | 21/07/2017 | Foreign Exchange Future |        |            | 13.45960  |           | 13.53380     |                   |            | 0.0000 | 0.00                    | 0                | 70             |
| \$ / R                     | On | 25/07/2017 | Foreign Exchange Future |        |            | 13.46880  |           | 13.54310     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 27/07/2017 | Foreign Exchange Future |        |            | 13.47340  |           | 13.54770     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 31/07/2017 | Foreign Exchange Future |        |            | 13.48260  |           | 13.55700     |                   |            | 0.0000 | 0.00                    | 0                | 2,274          |
| \$ / R                     | On | 11/08/2017 | Foreign Exchange Future |        |            | 13.50800  |           | 13.58250     |                   |            | 0.0000 | 0.00                    | 0                | 70             |
| \$ / R                     | On | 29/08/2017 | Foreign Exchange Future |        |            | 13.54940  |           | 13.62420     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 13.59540  |           | 13.67040     |                   |            | 0.0000 | 87,921,451.80           | 6,467            | 20,164         |
| \$ / R                     | On | 27/09/2017 | Foreign Exchange Future |        |            | 13.61600  |           | 13.69120     |                   |            | 0.0000 | 0.00                    | 0                | 415            |
| \$ / R                     | On | 23/10/2017 | Foreign Exchange Future |        |            | 13.67540  |           | 13.75110     |                   |            | 0.0000 | 0.00                    | 0                | 334            |
| \$ / R                     | On | 27/10/2017 | Foreign Exchange Future |        |            | 13.68450  |           | 13.76030     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/11/2017 | Foreign Exchange Future |        |            | 13.72340  |           | 13.79950     |                   |            | 0.0000 | 0.00                    | 0                | 70             |
| \$ / R                     | On | 28/11/2017 | Foreign Exchange Future |        |            | 13.75760  |           | 13.83400     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 13.80320  |           | 13.88000     |                   |            | 0.0000 | 20,525,358.40           | 1,487            | 17,890         |
| \$ / R                     | On | 22/12/2017 | Foreign Exchange Future |        |            | 13.81220  |           | 13.88900     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/02/2018 | Foreign Exchange Future |        |            | 13.93120  |           | 14.00940     |                   |            | 0.0000 | 0.00                    | 0                | 70             |
| \$ / R                     | On | 15/02/2018 | Foreign Exchange Future |        |            | 13.93570  |           | 14.01390     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 14.00760  |           | 14.08620     |                   |            | 0.0000 | 0.00                    | 0                | 70             |
| \$ / R                     | On | 25/04/2018 | Foreign Exchange Future |        |            | 14.09010  |           | 14.16790     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 11/05/2018 | Foreign Exchange Future |        |            | 14.12580  |           | 14.20320     |                   |            | 0.0000 | 0.00                    | 0                | 70             |
| \$ / R                     | On | 15/05/2018 | Foreign Exchange Future |        |            | 14.13480  |           | 14.21210     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 14.21070  |           | 14.28710     |                   |            | 0.0000 | 28,421.40               | 2                | 70             |
| \$ / R                     | On | 13/08/2018 | Foreign Exchange Future |        |            | 14.33560  |           | 14.41080     |                   |            | 0.0000 | 0.00                    | 0                | 70             |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 14.41370  |           | 14.48810     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/11/2018 | Foreign Exchange Future |        |            | 14.54100  |           | 14.61400     |                   |            | 0.0000 | 0.00                    | 0                | 70             |
| \$ / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 14.61010  |           | 14.68250     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/02/2019 | Foreign Exchange Future |        |            | 14.74630  |           | 14.81720     |                   |            | 0.0000 | 0.00                    | 0                | 70             |
| \$ / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 14.82030  |           | 14.89070     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>5,137,716,732.00</b> | <b>386,926</b>   | <b>696,691</b> |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 14.51  | Put        |           |           | 1,269.92340  | 1,344.663         | 32.97      | 0.9994 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 14.51  | Call       |           |           | 0.52340      | 0.063             | 32.97      | 0.0006 | 0.00                    | 0                | 3,760          |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 13.92  | Put        |           |           | 683.87910    | 756.150           | 27.65      | 0.9865 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 13.92  | Call       |           |           | 4.47910      | 1.550             | 27.65      | 0.0135 | 0.00                    | 0                | 2,000          |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 14.21  | Put        |           |           | 970.83330    | 1,044.870         | 29.94      | 0.9974 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 14.21  | Call       |           |           | 1.43330      | 0.270             | 29.94      | 0.0026 | 0.00                    | 0                | 1,000          |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 13.30  | Put        |           |           | 123.80990    | 162.934           | 16.26      | 0.7526 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 13.30  | Call       |           |           | 64.40990     | 28.334            | 16.26      | 0.2474 | 1,335,655.33            | 47,140           | 4,200          |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 13.05  | Call       |           |           | 224.12970    | 140.573           | 14.31      | 0.7534 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 13.05  | Put        |           |           | 33.52970     | 25.173            | 14.31      | 0.2466 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 13.99  | Put        |           |           | 752.75220    | 825.613           | 28.20      | 0.9909 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 13.99  | Call       |           |           | 3.35220      | 1.013             | 28.20      | 0.0091 | 0.00                    | 0                | 3,760          |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 12.65  | Call       |           |           | 595.26310    | 516.183           | 19.04      | 0.9899 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 12.65  | Put        |           |           | 4.66310      | 0.783             | 19.04      | 0.0101 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 12.70  | Call       |           |           | 546.49550    | 466.610           | 18.45      | 0.9846 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 12.70  | Put        |           |           | 5.89550      | 1.210             | 18.45      | 0.0154 | 0.00                    | 0                | 250            |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 12.99  | Call       |           |           | 275.28920    | 190.654           | 15.02      | 0.8394 | 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 | 13/03/2017 | Foreign Exchange Option | 12.99  | Put        |           |           | 24.68920     | 15.254            | 15.02      | 0.1606 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.40  | Put        |           |           | 199.07320    | 250.937           | 18.35      | 0.8540 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.40  | Call       |           |           | 39.67320     | 16.337            | 18.35      | 0.1460 | 0.00          | 0                | 300           |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.60  | Put        |           |           | 375.19960    | 441.097           | 22.53      | 0.9430 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.60  | Call       |           |           | 15.79960     | 6.497             | 22.53      | 0.0570 | 0.00          | 0                | 100           |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 12.92  | Call       |           |           | 337.91620    | 253.751           | 15.84      | 0.9061 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 12.92  | Put        |           |           | 17.31620     | 8.351             | 15.84      | 0.0939 | 0.00          | 0                | 5,400         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.35  | Call       |           |           | 0.07390      | 0.044             | 49.01      | 0.0003 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.35  | Put        |           |           | 2,109.47390  | 2,184.644         | 49.01      | 0.9997 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.36  | Call       |           |           | 0.07260      | 0.044             | 49.20      | 0.0003 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.36  | Put        |           |           | 2,119.47260  | 2,194.644         | 49.20      | 0.9997 | 0.00          | 0                | 7,160         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.34  | Call       |           |           | 0.07520      | 0.044             | 48.82      | 0.0003 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.34  | Put        |           |           | 2,099.47520  | 2,174.644         | 48.82      | 0.9997 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 16.75  | Call       |           |           | 0.37560      | 0.379             | 87.18      | 0.0013 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 16.75  | Put        |           |           | 3,509.77560  | 3,584.979         | 87.18      | 0.9987 | 0.00          | 0                | 1,800         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 17.00  | Put        |           |           | 3,759.98930  | 3,835.148         | 94.96      | 0.9983 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 17.00  | Call       |           |           | 0.58930      | 0.548             | 94.96      | 0.0017 | 0.00          | 0                | 18,186        |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 19.38  | Put        |           |           | 6,139.40620  | 6,214.602         | 98.08      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 19.38  | Call       |           |           | 0.00620      | 0.002             | 98.08      | 0.0000 | 0.00          | 0                | 3,200         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.70  | Call       |           |           | 0.04300      | 0.045             | 55.69      | 0.0003 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.70  | Put        |           |           | 2,459.44300  | 2,534.645         | 55.69      | 0.9997 | 0.00          | 0                | 6,370         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 21.42  | Put        |           |           | 8,179.40000  | 8,254.600         | 98.08      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 21.42  | Call       |           |           | 0.00000      | 0.000             | 98.08      | 0.0000 | 0.00          | 0                | 1,800         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.23  | Call       |           |           | 0.09180      | 0.045             | 46.72      | 0.0003 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.23  | Put        |           |           | 1,989.49180  | 2,064.645         | 46.72      | 0.9997 | 0.00          | 0                | 90            |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 18.43  | Put        |           |           | 5,189.46230  | 5,264.625         | 98.08      | 0.9999 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 18.43  | Call       |           |           | 0.06230      | 0.025             | 98.08      | 0.0001 | 0.00          | 0                | 90            |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.74  | Call       |           |           | 0.04070      | 0.045             | 56.45      | 0.0003 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.74  | Put        |           |           | 2,499.44070  | 2,574.645         | 56.45      | 0.9997 | 0.00          | 0                | 3,200         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 12.20  | Call       |           |           | 1,040.91740  | 965.401           | 20.54      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 12.20  | Put        |           |           | 0.31740      | 0.001             | 20.54      | 0.0000 | 0.00          | 0                | 250           |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.00  | Call       |           |           | 266.57910    | 182.002           | 14.90      | 0.8271 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.00  | Put        |           |           | 25.97910     | 16.602            | 14.90      | 0.1729 | 0.00          | 0                | 95,697        |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 19.00  | Put        |           |           | 5,759.41590  | 5,834.606         | 98.08      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 19.00  | Call       |           |           | 0.01590      | 0.006             | 98.08      | 0.0000 | 0.00          | 0                | 6,370         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 17.31  | Put        |           |           | 4,070.16410  | 4,144.988         | 98.08      | 0.9988 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 17.31  | Call       |           |           | 0.76410      | 0.388             | 98.08      | 0.0012 | 0.00          | 0                | 46,000        |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.75  | Call       |           |           | 8.48640      | 3.762             | 25.66      | 0.0317 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.75  | Put        |           |           | 517.88640    | 588.362           | 25.66      | 0.9683 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 18.44  | Put        |           |           | 5,199.46090  | 5,274.625         | 98.08      | 0.9999 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 18.44  | Call       |           |           | 0.06090      | 0.025             | 98.08      | 0.0001 | 0.00          | 0                | 7,160         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.40  | Call       |           |           | 0.74240      | 0.089             | 31.44      | 0.0009 | 0.00          | 0                | 7,300         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.40  | Put        |           |           | 1,160.14240  | 1,234.689         | 31.44      | 0.9991 | 0.00          | 0                | 29,152        |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 16.22  | Put        |           |           | 2,979.50420  | 3,054.740         | 70.68      | 0.9994 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 16.22  | Call       |           |           | 0.10420      | 0.140             | 70.68      | 0.0006 | 0.00          | 0                | 29,152        |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.10  | Call       |           |           | 2.16620      | 0.521             | 29.07      | 0.0048 | 0.00          | 0                | 0             |

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|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.10  | Put        |           |           | 861.56620    | 935.121           | 29.07      | 0.9952 | 0.00          | 0                | 46,000        |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.30  | Call       |           |           | 1.04040      | 0.159             | 30.65      | 0.0015 | 0.00          | 0                | 200           |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.30  | Put        |           |           | 1,060.44040  | 1,134.759         | 30.65      | 0.9985 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.48  | Put        |           |           | 2,239.45950  | 2,314.644         | 51.49      | 0.9997 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.48  | Call       |           |           | 0.05950      | 0.044             | 51.49      | 0.0003 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.65  | Call       |           |           | 0.34760      | 0.056             | 35.64      | 0.0005 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.65  | Put        |           |           | 1,409.74760  | 1,484.656         | 35.64      | 0.9995 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 24.75640     | 10.001            | 20.44      | 0.0893 | 0.00          | 0                | 100           |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 284.15640    | 344.601           | 20.44      | 0.9107 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 12.50  | Call       |           |           | 742.62990    | 665.618           | 20.81      | 0.9971 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 12.50  | Put        |           |           | 2.02990      | 0.218             | 20.81      | 0.0029 | 0.00          | 0                | 2,250         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.80  | Put        |           |           | 2,559.43760  | 2,634.645         | 57.60      | 0.9997 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.80  | Call       |           |           | 0.03760      | 0.045             | 57.60      | 0.0003 | 0.00          | 0                | 180           |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.70  | Put        |           |           | 469.76360    | 539.058           | 24.62      | 0.9618 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.70  | Call       |           |           | 10.36360     | 4.458             | 24.62      | 0.0382 | 0.00          | 0                | 1,603         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.00  | Put        |           |           | 1,759.54670  | 1,834.647         | 42.33      | 0.9996 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.00  | Call       |           |           | 0.14670      | 0.047             | 42.33      | 0.0004 | 0.00          | 0                | 1,206         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 21.24  | Put        |           |           | 7,999.40000  | 8,074.600         | 98.08      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 21.24  | Call       |           |           | 0.00000      | 0.000             | 98.08      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.44  | Put        |           |           | 1,200.05210  | 1,274.671         | 31.75      | 0.9993 | 0.00          | 0                | 100           |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.44  | Call       |           |           | 0.65210      | 0.071             | 31.75      | 0.0007 | 0.00          | 0                | 100           |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.25  | Call       |           |           | 82.08620     | 38.069            | 15.21      | 0.3236 | 0.00          | 0                | 13,791        |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.25  | Put        |           |           | 91.48620     | 122.669           | 15.21      | 0.6764 | 0.00          | 0                | 100           |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.50  | Put        |           |           | 1,259.93980  | 1,334.663         | 32.78      | 0.9994 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.50  | Call       |           |           | 0.53980      | 0.063             | 32.78      | 0.0006 | 0.00          | 0                | 25,000        |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 16.00  | Put        |           |           | 2,759.44960  | 2,834.682         | 63.83      | 0.9996 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 16.00  | Call       |           |           | 0.04960      | 0.082             | 63.83      | 0.0004 | 0.00          | 0                | 11,320        |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.10  | Put        |           |           | 1,859.51860  | 1,934.645         | 44.23      | 0.9997 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.10  | Call       |           |           | 0.11860      | 0.045             | 44.23      | 0.0003 | 0.00          | 0                | 7,300         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 16.50  | Put        |           |           | 3,259.61960  | 3,334.848         | 79.40      | 0.9990 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 16.50  | Call       |           |           | 0.21960      | 0.248             | 79.40      | 0.0010 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.65  | Put        |           |           | 422.14990    | 489.947           | 23.57      | 0.9536 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.65  | Call       |           |           | 12.74990     | 5.347             | 23.57      | 0.0464 | 0.00          | 0                | 2,400         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.96  | Put        |           |           | 1,719.56030  | 1,794.647         | 41.56      | 0.9996 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.96  | Call       |           |           | 0.16030      | 0.047             | 41.56      | 0.0004 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.00  | Call       |           |           | 3.21860      | 0.954             | 28.28      | 0.0085 | 0.00          | 0                | 521           |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.00  | Put        |           |           | 762.61860    | 835.554           | 28.28      | 0.9915 | 0.00          | 0                | 11,320        |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.91  | Put        |           |           | 1,669.57980  | 1,744.648         | 40.61      | 0.9996 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.91  | Call       |           |           | 0.17980      | 0.048             | 40.61      | 0.0004 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.50  | Put        |           |           | 2,259.45760  | 2,334.644         | 51.87      | 0.9997 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.50  | Call       |           |           | 0.05760      | 0.044             | 51.87      | 0.0003 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.10  | Call       |           |           | 183.87010    | 102.998           | 13.71      | 0.6579 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.10  | Put        |           |           | 43.27010     | 37.598            | 13.71      | 0.3421 | 0.00          | 0                | 4,800         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.88  | Put        |           |           | 1,639.59290  | 1,714.649         | 40.03      | 0.9996 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.88  | Call       |           |           | 0.19290      | 0.049             | 40.03      | 0.0004 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.20  | Call       |           |           | 112.20830    | 51.656            | 14.17      | 0.4216 | 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 | 13/03/2017 | Foreign Exchange Option | 13.20  | Put        |           |           | 71.60830     | 86.256            | 14.17      | 0.5784 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.03  | Call       |           |           | 240.87490    | 156.746           | 14.54      | 0.7854 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.03  | Put        |           |           | 30.27490     | 21.346            | 14.54      | 0.2146 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.90  | Put        |           |           | 664.27180    | 736.350           | 27.49      | 0.9849 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.90  | Call       |           |           | 4.87180      | 1.750             | 27.49      | 0.0151 | 0.00          | 0                | 3,700         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.04  | Call       |           |           | 232.46090    | 148.587           | 14.42      | 0.7699 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.04  | Put        |           |           | 31.86090     | 23.187            | 14.42      | 0.2301 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.26  | Call       |           |           | 78.21330     | 35.853            | 15.42      | 0.3067 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.26  | Put        |           |           | 97.61330     | 130.453           | 15.42      | 0.6933 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.15  | Call       |           |           | 146.35470    | 70.453            | 13.12      | 0.5415 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 13.15  | Put        |           |           | 55.75470     | 55.053            | 13.12      | 0.4585 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 12.75  | Call       |           |           | 498.08460    | 417.275           | 17.86      | 0.9766 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 12.75  | Put        |           |           | 7.48460      | 1.875             | 17.86      | 0.0234 | 0.00          | 0                | 13,791        |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.62  | Put        |           |           | 1,379.77780  | 1,454.657         | 35.07      | 0.9995 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 14.62  | Call       |           |           | 0.37780      | 0.057             | 35.07      | 0.0005 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 16/03/2017 | Foreign Exchange Option | 13.92  | Put        |           |           | 688.74290    | 760.373           | 25.48      | 0.9539 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2017 | Foreign Exchange Option | 13.92  | Call       |           |           | 9.24290      | 8.073             | 25.48      | 0.0461 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 17/03/2017 | Foreign Exchange Option | 13.00  | Call       |           |           | 295.26970    | 233.471           | 18.16      | 0.7018 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/03/2017 | Foreign Exchange Option | 13.00  | Put        |           |           | 52.36970     | 63.371            | 18.16      | 0.2982 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 17/03/2017 | Foreign Exchange Option | 13.05  | Put        |           |           | 63.57780     | 77.233            | 17.73      | 0.3500 | 1,930,815.00  | 25,000           | 0             |
| \$ / R           | On | 17/03/2017 | Foreign Exchange Option | 13.05  | Call       |           |           | 256.47780    | 197.333           | 17.73      | 0.6500 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/03/2017 | Foreign Exchange Option | 12.75  | Call       |           |           | 511.89660    | 442.476           | 20.27      | 0.8788 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/03/2017 | Foreign Exchange Option | 12.75  | Put        |           |           | 18.99660     | 22.376            | 20.27      | 0.1212 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 17/03/2017 | Foreign Exchange Option | 13.75  | Put        |           |           | 525.91010    | 594.216           | 21.91      | 0.9200 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/03/2017 | Foreign Exchange Option | 13.75  | Call       |           |           | 18.81010     | 14.316            | 21.91      | 0.0800 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 29/03/2017 | Foreign Exchange Option | 15.44  | Put        |           |           | 2,170.52410  | 2,243.003         | 25.54      | 0.9961 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2017 | Foreign Exchange Option | 15.44  | Call       |           |           | 1.12410      | 0.903             | 25.54      | 0.0039 | 0.00          | 0                | 60            |
| \$ / R           | On | 29/03/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 336.21060    | 384.355           | 16.27      | 0.7228 | 0.00          | 0                | 60            |
| \$ / R           | On | 29/03/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 106.81060    | 82.255            | 16.27      | 0.2772 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/03/2017 | Foreign Exchange Option | 14.62  | Put        |           |           | 1,351.65900  | 1,422.772         | 20.83      | 0.9781 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/03/2017 | Foreign Exchange Option | 14.62  | Call       |           |           | 6.95900      | 5.272             | 20.83      | 0.0219 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/04/2017 | Foreign Exchange Option | 13.23  | Put        |           |           | 180.04140    | 212.023           | 14.90      | 0.5086 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/04/2017 | Foreign Exchange Option | 13.23  | Call       |           |           | 232.24140    | 191.423           | 14.90      | 0.4914 | 0.00          | 0                | 15,400        |
| \$ / R           | On | 03/04/2017 | Foreign Exchange Option | 13.14  | Put        |           |           | 137.70340    | 164.346           | 14.63      | 0.4368 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/04/2017 | Foreign Exchange Option | 13.14  | Call       |           |           | 279.90340    | 233.746           | 14.63      | 0.5632 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/04/2017 | Foreign Exchange Option | 13.08  | Call       |           |           | 315.33700    | 266.061           | 14.47      | 0.6117 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/04/2017 | Foreign Exchange Option | 13.08  | Put        |           |           | 113.13700    | 136.661           | 14.47      | 0.3883 | 0.00          | 0                | 15,400        |
| \$ / R           | On | 10/04/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 362.08210    | 407.061           | 15.82      | 0.6636 | 0.00          | 0                | 0             |
| \$ / R           | On | 10/04/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 160.38210    | 132.561           | 15.82      | 0.3364 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 10/04/2017 | Foreign Exchange Option | 13.75  | Put        |           |           | 550.65320    | 604.664           | 16.80      | 0.7793 | 0.00          | 0                | 0             |
| \$ / R           | On | 10/04/2017 | Foreign Exchange Option | 13.75  | Call       |           |           | 98.95320     | 80.164            | 16.80      | 0.2207 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 11/04/2017 | Foreign Exchange Option | 13.94  | Put        |           |           | 711.18990    | 769.489           | 17.50      | 0.8380 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/04/2017 | Foreign Exchange Option | 13.94  | Call       |           |           | 71.78990     | 57.289            | 17.50      | 0.1620 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/04/2017 | Foreign Exchange Option | 17.02  | Put        |           |           | 3,718.49150  | 3,791.203         | 30.63      | 0.9964 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/04/2017 | Foreign Exchange Option | 17.02  | Call       |           |           | 1.39150      | 1.303             | 30.63      | 0.0036 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/04/2017 | Foreign Exchange Option | 13.95  | Call       |           |           | 73.98490     | 58.834            | 17.51      | 0.1635 | 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 | 12/04/2017 | Foreign Exchange Option | 13.95  | Put        |           |           | 721.08490    | 778.734           | 17.51      | 0.8365 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/04/2017 | Foreign Exchange Option | 13.78  | Put        |           |           | 578.62480    | 632.170           | 16.90      | 0.7811 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/04/2017 | Foreign Exchange Option | 13.78  | Call       |           |           | 101.52480    | 82.270            | 16.90      | 0.2189 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 12/04/2017 | Foreign Exchange Option | 13.66  | Put        |           |           | 484.03090    | 533.653           | 16.44      | 0.7331 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/04/2017 | Foreign Exchange Option | 13.66  | Call       |           |           | 126.93090    | 103.753           | 16.44      | 0.2669 | 0.00          | 0                | 1,269         |
| \$ / R           | On | 13/04/2017 | Foreign Exchange Option | 13.94  | Put        |           |           | 714.09690    | 771.237           | 17.53      | 0.8281 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/04/2017 | Foreign Exchange Option | 13.94  | Call       |           |           | 79.29690     | 63.637            | 17.53      | 0.1719 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/04/2017 | Foreign Exchange Option | 14.39  | Put        |           |           | 1,116.29610  | 1,180.216         | 18.71      | 0.9076 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/04/2017 | Foreign Exchange Option | 14.39  | Call       |           |           | 42.99610     | 34.016            | 18.71      | 0.0924 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/04/2017 | Foreign Exchange Option | 14.31  | Put        |           |           | 1,044.04650  | 1,105.930         | 18.57      | 0.8828 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/04/2017 | Foreign Exchange Option | 14.31  | Call       |           |           | 57.64650     | 46.630            | 18.57      | 0.1172 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 15.06  | Put        |           |           | 1,746.38750  | 1,815.073         | 20.08      | 0.9600 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 15.06  | Call       |           |           | 19.18750     | 14.873            | 20.08      | 0.0400 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 13.80  | Call       |           |           | 146.58370    | 124.434           | 17.00      | 0.2639 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 13.80  | Put        |           |           | 613.78370    | 664.634           | 17.00      | 0.7361 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 229.79900    | 198.014           | 16.00      | 0.3868 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 396.99900    | 438.214           | 16.00      | 0.6132 | 0.00          | 0                | 60            |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 15.69  | Put        |           |           | 2,363.26710  | 2,434.835         | 21.11      | 0.9864 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 15.69  | Call       |           |           | 6.06710      | 4.635             | 21.11      | 0.0136 | 0.00          | 0                | 60            |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 16.67  | Put        |           |           | 3,340.02930  | 3,412.821         | 25.67      | 0.9932 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 16.67  | Call       |           |           | 2.82930      | 2.621             | 25.67      | 0.0068 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 14.10  | Call       |           |           | 92.79350     | 77.117            | 17.91      | 0.1750 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 14.10  | Put        |           |           | 859.99350    | 917.317           | 17.91      | 0.8250 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 15.00  | Call       |           |           | 21.39490     | 16.621            | 19.98      | 0.0442 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 15.00  | Put        |           |           | 1,688.59490  | 1,756.821         | 19.98      | 0.9558 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2017 | Foreign Exchange Option | 14.23  | Put        |           |           | 974.65070    | 1,033.660         | 18.30      | 0.8442 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2017 | Foreign Exchange Option | 14.23  | Call       |           |           | 84.35070     | 70.360            | 18.30      | 0.1558 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/05/2017 | Foreign Exchange Option | 13.65  | Put        |           |           | 516.17280    | 560.702           | 16.54      | 0.6537 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/05/2017 | Foreign Exchange Option | 13.65  | Call       |           |           | 219.67280    | 191.102           | 16.54      | 0.3463 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 11/05/2017 | Foreign Exchange Option | 13.52  | Put        |           |           | 440.45680    | 479.906           | 16.20      | 0.5857 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/05/2017 | Foreign Exchange Option | 13.52  | Call       |           |           | 289.95680    | 256.306           | 16.20      | 0.4143 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/05/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 445.32920    | 484.547           | 16.04      | 0.5534 | 0.00          | 0                | 60            |
| \$ / R           | On | 26/05/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 349.52920    | 315.347           | 16.04      | 0.4466 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/05/2017 | Foreign Exchange Option | 15.97  | Put        |           |           | 2,587.63340  | 2,656.633         | 21.16      | 0.9648 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/05/2017 | Foreign Exchange Option | 15.97  | Call       |           |           | 21.83340     | 17.433            | 21.16      | 0.0352 | 0.00          | 0                | 60            |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 19.71  | Put        |           |           | 6,250.62180  | 6,324.372         | 22.48      | 0.9993 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 19.71  | Call       |           |           | 0.32180      | 0.272             | 22.48      | 0.0007 | 0.00          | 0                | 3,155         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.89  | Call       |           |           | 118.52910    | 106.427           | 19.17      | 0.1573 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.89  | Put        |           |           | 1,548.82910  | 1,610.527         | 19.17      | 0.8427 | 0.00          | 0                | 1,297         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.00  | Call       |           |           | 684.06880    | 633.791           | 14.90      | 0.6600 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.52  | Put        |           |           | 2,126.19780  | 2,192.340         | 20.30      | 0.9085 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.53  | Put        |           |           | 2,135.60290  | 2,201.799         | 20.32      | 0.9093 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.51  | Call       |           |           | 66.49870     | 58.786            | 20.28      | 0.0922 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.51  | Put        |           |           | 2,116.79870  | 2,182.886         | 20.28      | 0.9078 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.90  | Call       |           |           | 747.47860    | 694.348           | 14.72      | 0.6971 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.90  | Put        |           |           | 187.77860    | 208.448           | 14.72      | 0.3029 | 0.00          | 0                | 2,000         |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.52      | Call      |           | 65.89780     | 58.240            | 20.30      | 0.0915 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.80      | Call      |           | 322.59220    | 295.285           | 16.62      | 0.3802 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.70      | Put       |           | 0.00000      | 638.778           | 16.37      | 0.5895 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.70      | Call      |           | 0.00000      | 324.678           | 16.37      | 0.4105 | 162,338.75    | 500              | 500           |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.00      | Put       |           | 1,647.07560  | 1,709.718         | 19.37      | 0.8569 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.00      | Call      |           | 106.77560    | 95.618            | 19.37      | 0.1431 | 95,618.40     | 1,000            | 4,600         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.53      | Call      |           | 65.30290     | 57.699            | 20.32      | 0.0907 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.80      | Put       |           | 155.17010    | 173.088           | 14.55      | 0.2666 | 0.00          | 0                | 4,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.39      | Put       |           | 405.05370    | 439.993           | 15.59      | 0.4851 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.39      | Call      |           | 474.75370    | 435.893           | 15.59      | 0.5149 | 0.00          | 0                | 4,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.15      | Put       |           | 1,783.01240  | 1,846.817         | 19.64      | 0.8743 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.15      | Call      |           | 92.71240     | 82.717            | 19.64      | 0.1257 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.80      | Put       |           | 662.89220    | 709.384           | 16.62      | 0.6198 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.50      | Call      |           | 427.33930    | 392.594           | 15.86      | 0.4761 | 0.00          | 0                | 4,500         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.69      | Put       |           | 587.96980    | 631.876           | 16.34      | 0.5864 | 0.00          | 0                | 250           |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.69      | Call      |           | 357.66980    | 327.776           | 16.34      | 0.4136 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.71      | Call      |           | 879.67380    | 821.211           | 14.42      | 0.7646 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.71      | Put       |           | 129.97380    | 145.311           | 14.42      | 0.2354 | 0.00          | 0                | 17,600        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.80      | Call      |           | 814.87010    | 758.988           | 14.55      | 0.7334 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.13      | Put       |           | 907.33430    | 960.330           | 17.44      | 0.7067 | 0.00          | 0                | 17,600        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.26      | Put       |           | 1,010.40220  | 1,065.405         | 17.75      | 0.7359 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.26      | Call      |           | 210.10220    | 191.305           | 17.75      | 0.2641 | 0.00          | 0                | 3,156         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.40      | Put       |           | 2,013.82620  | 2,079.284         | 20.09      | 0.8986 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.40      | Call      |           | 73.52620     | 65.184            | 20.09      | 0.1014 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.50      | Put       |           | 467.63930    | 506.694           | 15.86      | 0.5239 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.00      | Put       |           | 807.82600    | 858.570           | 17.12      | 0.6747 | 0.00          | 0                | 69,000        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.20      | Put       |           | 2,776.16200  | 2,844.959         | 21.43      | 0.9491 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.20      | Call      |           | 35.86200     | 30.859            | 21.43      | 0.0509 | 0.00          | 0                | 69,520        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.00      | Put       |           | 2,583.38710  | 2,651.693         | 21.16      | 0.9391 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.00      | Call      |           | 43.08710     | 37.593            | 21.16      | 0.0609 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.13      | Call      |           | 237.03430    | 216.230           | 17.44      | 0.2933 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.33      | Put       |           | 1,067.28110  | 1,123.281         | 17.92      | 0.7505 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.85      | Put       |           | 2,439.38690  | 2,507.104         | 20.89      | 0.9309 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.85      | Call      |           | 49.08690     | 43.004            | 20.89      | 0.0691 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.87      | Call      |           | 302.10090    | 276.346           | 16.79      | 0.3602 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.87      | Put       |           | 712.40090    | 760.446           | 16.79      | 0.6398 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.00      | Call      |           | 267.52600    | 244.470           | 17.12      | 0.3253 | 0.00          | 0                | 500           |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.86      | Call      |           | 48.65890     | 42.617            | 20.91      | 0.0685 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.50      | Put       |           | 1,208.99030  | 1,267.194         | 18.32      | 0.7827 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.50      | Call      |           | 168.69030    | 153.094           | 18.32      | 0.2173 | 0.00          | 0                | 42,100        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.83      | Call      |           | 313.64170    | 287.008           | 16.69      | 0.3715 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.83      | Put       |           | 683.94170    | 731.108           | 16.69      | 0.6285 | 0.00          | 0                | 2,280         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.33      | Call      |           | 196.98110    | 179.181           | 17.92      | 0.2495 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.18      | Put       |           | 946.56160    | 1,000.355         | 17.56      | 0.7183 | 0.00          | 0                | 1,400         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.10      | Put       |           | 2,679.85160  | 2,748.513         | 21.34      | 0.9439 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.10      | Call      |           | 39.55160     | 34.413            | 21.34      | 0.0561 | 0.00          | 0                | 1,400         |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.11      | Call      |           | 241.49360    | 220.361           | 17.39      | 0.2980 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.11      | Put       |           | 891.79360    | 944.461           | 17.39      | 0.7020 | 0.00          | 0                | 2,850         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.86      | Put       |           | 2,448.95890  | 2,516.717         | 20.91      | 0.9315 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.26      | Call      |           | 33.55270     | 28.904            | 21.48      | 0.0480 | 0.00          | 0                | 2,850         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 18.05      | Call      |           | 3.89010      | 3.376             | 22.48      | 0.0068 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 18.05      | Put       |           | 4,594.19010  | 4,667.476         | 22.48      | 0.9932 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 18.65      | Put       |           | 5,191.93010  | 5,265.500         | 22.48      | 0.9970 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 18.65      | Call      |           | 1.63010      | 1.400             | 22.48      | 0.0030 | 0.00          | 0                | 150           |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.18      | Call      |           | 226.26160    | 206.255           | 17.56      | 0.2817 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.23      | Put       |           | 986.31190    | 1,040.869         | 17.68      | 0.7294 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.73      | Put       |           | 3,290.14910  | 3,361.409         | 21.89      | 0.9699 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.73      | Call      |           | 19.84910     | 17.309            | 21.89      | 0.0301 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 18.15      | Put       |           | 4,693.67400  | 4,767.023         | 22.48      | 0.9941 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 18.15      | Call      |           | 3.37400      | 2.923             | 22.48      | 0.0059 | 0.00          | 0                | 1,297         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.26      | Put       |           | 2,833.85270  | 2,903.004         | 21.48      | 0.9520 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.00      | Put       |           | 224.36880    | 247.891           | 14.90      | 0.3400 | 0.00          | 0                | 69,520        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.50      | Call      |           | 67.10700     | 59.339            | 20.26      | 0.0930 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.50      | Put       |           | 2,107.40700  | 2,173.439         | 20.26      | 0.9070 | 0.00          | 0                | 150           |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.78      | Call      |           | 52.20640     | 45.823            | 20.77      | 0.0733 | 0.00          | 0                | 19,880        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.78      | Put       |           | 2,372.50640  | 2,439.923         | 20.77      | 0.9267 | 0.00          | 0                | 3,155         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.23      | Call      |           | 216.01190    | 196.768           | 17.68      | 0.2706 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2017 | Foreign Exchange Option | 13.50      | Put       |           | 477.45010    | 516.793           | 15.91      | 0.5143 | 0.00          | 0                | 60            |
| \$ / R           | On | 28/06/2017 | Foreign Exchange Option | 13.50      | Call      |           | 457.95010    | 423.393           | 15.91      | 0.4857 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2017 | Foreign Exchange Option | 16.24      | Put       |           | 2,801.92470  | 2,869.935         | 21.31      | 0.9430 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2017 | Foreign Exchange Option | 16.24      | Call      |           | 42.42470     | 36.535            | 21.31      | 0.0570 | 0.00          | 0                | 60            |
| \$ / R           | On | 30/06/2017 | Foreign Exchange Option | 13.70      | Put       |           | 604.81550    | 648.804           | 16.39      | 0.5750 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/06/2017 | Foreign Exchange Option | 13.70      | Call      |           | 390.01550    | 360.004           | 16.39      | 0.4250 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/07/2017 | Foreign Exchange Option | 17.98      | Put       |           | 4,473.55340  | 4,547.393         | 21.35      | 0.9886 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/07/2017 | Foreign Exchange Option | 17.98      | Call      |           | 6.55340      | 6.293             | 21.35      | 0.0114 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/07/2017 | Foreign Exchange Option | 13.95      | Call      |           | 346.56240    | 321.050           | 16.92      | 0.3710 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/07/2017 | Foreign Exchange Option | 13.95      | Put       |           | 783.56240    | 832.151           | 16.92      | 0.6290 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 21/07/2017 | Foreign Exchange Option | 14.56      | Put       |           | 1,257.69640  | 1,314.610         | 18.21      | 0.7453 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/07/2017 | Foreign Exchange Option | 14.56      | Call      |           | 231.49640    | 214.210           | 18.21      | 0.2547 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/07/2017 | Foreign Exchange Option | 13.20      | Call      |           | 690.48330    | 646.770           | 15.38      | 0.6030 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/07/2017 | Foreign Exchange Option | 13.20      | Put       |           | 347.38330    | 377.970           | 15.38      | 0.3970 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 25/07/2017 | Foreign Exchange Option | 14.30      | Put       |           | 1,048.94960  | 1,102.501         | 17.61      | 0.6919 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/07/2017 | Foreign Exchange Option | 14.30      | Call      |           | 292.04960    | 271.301           | 17.61      | 0.3081 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 27/07/2017 | Foreign Exchange Option | 16.53      | Put       |           | 3,038.99980  | 3,105.489         | 21.15      | 0.9334 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2017 | Foreign Exchange Option | 16.53      | Call      |           | 56.69980     | 48.889            | 21.15      | 0.0666 | 0.00          | 0                | 60            |
| \$ / R           | On | 27/07/2017 | Foreign Exchange Option | 13.50      | Put       |           | 503.23330    | 541.700           | 15.92      | 0.4884 | 0.00          | 0                | 60            |
| \$ / R           | On | 27/07/2017 | Foreign Exchange Option | 13.50      | Call      |           | 550.93330    | 515.100           | 15.92      | 0.5116 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/07/2017 | Foreign Exchange Option | 13.72      | Put       |           | 638.22060    | 681.823           | 16.35      | 0.5475 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/07/2017 | Foreign Exchange Option | 13.72      | Call      |           | 475.22060    | 444.423           | 16.35      | 0.4525 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/08/2017 | Foreign Exchange Option | 13.75      | Put       |           | 664.22650    | 708.370           | 16.41      | 0.5451 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/08/2017 | Foreign Exchange Option | 13.75      | Call      |           | 496.72650    | 466.370           | 16.41      | 0.4549 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/08/2017 | Foreign Exchange Option | 13.50      | Put       |           | 525.16640    | 563.536           | 15.88      | 0.4649 | 0.00          | 0                | 60            |



| Contract Details |    |            |                         | Strike  | Call / Put | MTM Yield | Spot Rate | Previous MTM  | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|---------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 29/08/2017 | Foreign Exchange Option | 13.50   | Call       |           |           | 649.36640     | 612.936           | 15.88      | 0.5351 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/08/2017 | Foreign Exchange Option | 16.84   | Put        |           |           | 3,293.66040   | 3,360.618         | 21.55      | 0.9186 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/08/2017 | Foreign Exchange Option | 16.84   | Call       |           |           | 77.86040      | 70.018            | 21.55      | 0.0814 | 0.00          | 0                | 60            |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.76   | Call       |           |           | 598.86470     | 567.264           | 16.34      | 0.4831 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.76   | Put        |           |           | 688.46470     | 731.864           | 16.34      | 0.5169 | 0.00          | 0                | 960           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.32   | Call       |           |           | 420.33310     | 397.181           | 17.37      | 0.3634 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.32   | Put        |           |           | 1,069.93310   | 1,121.781         | 17.37      | 0.6366 | 0.00          | 0                | 110           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.75   | Call       |           |           | 602.68840     | 570.918           | 16.32      | 0.4855 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.37   | Put        |           |           | 3,778.05910   | 3,845.389         | 22.34      | 0.9238 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.50   | Put        |           |           | 537.47510     | 575.769           | 15.88      | 0.4527 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.50   | Call       |           |           | 707.87510     | 671.169           | 15.88      | 0.5473 | 0.00          | 0                | 5,480         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.38   | Call       |           |           | 78.14390      | 70.480            | 22.36      | 0.0759 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.38   | Put        |           |           | 3,787.74390   | 3,855.080         | 22.36      | 0.9241 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.00   | Call       |           |           | 91.65630      | 83.684            | 21.70      | 0.0899 | 0.00          | 0                | 650           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.47   | Call       |           |           | 383.45060     | 362.050           | 17.65      | 0.3362 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.47   | Put        |           |           | 1,183.05060   | 1,236.650         | 17.65      | 0.6638 | 0.00          | 0                | 150           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.39   | Call       |           |           | 77.82900      | 70.173            | 22.37      | 0.0755 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.39   | Put        |           |           | 3,797.42900   | 3,864.773         | 22.37      | 0.9245 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.37   | Call       |           |           | 78.45910      | 70.789            | 22.34      | 0.0762 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.00   | Put        |           |           | 301.71620     | 329.958           | 15.08      | 0.3212 | 0.00          | 0                | 3,099         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 18.00   | Put        |           |           | 4,385.64530   | 4,453.350         | 22.91      | 0.9458 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 18.00   | Call       |           |           | 56.04530      | 48.749            | 22.91      | 0.0542 | 0.00          | 0                | 3,099         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.00   | Put        |           |           | 2,481.82290   | 2,545.869         | 20.05      | 0.8525 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.00   | Call       |           |           | 152.22290     | 141.269           | 20.05      | 0.1475 | 0.00          | 0                | 3,680         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.00   | Put        |           |           | 3,421.25630   | 3,488.283         | 21.70      | 0.9101 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.03   | Call       |           |           | 90.46750      | 82.521            | 21.75      | 0.0886 | 0.00          | 0                | 110           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.22   | Call       |           |           | 447.49550     | 422.963           | 17.18      | 0.3828 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.22   | Put        |           |           | 997.09550     | 1,047.563         | 17.18      | 0.6172 | 0.00          | 0                | 110           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.69   | Put        |           |           | 1,355.64010   | 1,411.353         | 18.07      | 0.7003 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.69   | Call       |           |           | 336.04010     | 316.753           | 18.07      | 0.2997 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.00   | Call       |           |           | 972.11620     | 925.358           | 15.08      | 0.6788 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Call       |           |           | 0.00000       | 0.000             | 22.91      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.40   | Put        |           |           | 2,850.54380   | 2,916.995         | 20.65      | 0.8805 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.40   | Call       |           |           | 120.94380     | 112.395           | 20.65      | 0.1195 | 0.00          | 0                | 960           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.40   | Call       |           |           | 754.96310     | 716.339           | 15.72      | 0.5730 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.40   | Put        |           |           | 484.56310     | 520.938           | 15.72      | 0.4270 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.03   | Put        |           |           | 3,450.06750   | 3,517.121         | 21.75      | 0.9114 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.75   | Put        |           |           | 682.28840     | 725.518           | 16.32      | 0.5145 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.75   | Call       |           |           | 1,136.01730   | 1,083.605         | 14.78      | 0.7430 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.75   | Put        |           |           | 215.61730     | 238.205           | 14.78      | 0.2570 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.80   | Put        |           |           | 3,229.77870   | 3,296.630         | 21.35      | 0.9014 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.80   | Call       |           |           | 100.17870     | 92.030            | 21.35      | 0.0986 | 0.00          | 0                | 110           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Put        |           |           | 986,329.60000 | 986,404.600       | 22.91      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/09/2017 | Foreign Exchange Option | 13.50   | Put        |           |           | 543.90010     | 582.520           | 15.93      | 0.4477 | 0.00          | 0                | 60            |
| \$ / R           | On | 27/09/2017 | Foreign Exchange Option | 13.50   | Call       |           |           | 735.10010     | 698.520           | 15.93      | 0.5523 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/09/2017 | Foreign Exchange Option | 17.13   | Put        |           |           | 3,534.75770   | 3,603.127         | 21.95      | 0.9079 | 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 | 27/09/2017 | Foreign Exchange Option | 17.13      | Call      |           | 95.95770     | 89.127            | 21.95      | 0.0921 | 0.00          | 0                | 60            |
| \$ / R           | On | 23/10/2017 | Foreign Exchange Option | 14.81      | Put       |           | 1,448.40380  | 1,504.662         | 18.21      | 0.6855 | 0.00          | 0                | 0             |
| \$ / R           | On | 23/10/2017 | Foreign Exchange Option | 14.81      | Call      |           | 389.50380    | 370.062           | 18.21      | 0.3145 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 17.45      | Put       |           | 3,806.33640  | 3,872.875         | 22.32      | 0.8998 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 17.45      | Call      |           | 116.63640    | 107.375           | 22.32      | 0.1002 | 0.00          | 0                | 60            |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 13.50      | Put       |           | 562.74510    | 601.479           | 16.00      | 0.4324 | 0.00          | 0                | 60            |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 13.50      | Call      |           | 823.04510    | 785.979           | 16.00      | 0.5676 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/11/2017 | Foreign Exchange Option | 13.98      | Put       |           | 852.32550    | 898.666           | 16.78      | 0.5258 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/11/2017 | Foreign Exchange Option | 13.98      | Call      |           | 671.82550    | 642.066           | 16.78      | 0.4742 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2017 | Foreign Exchange Option | 13.50      | Put       |           | 578.32740    | 618.044           | 16.04      | 0.4180 | 0.00          | 0                | 60            |
| \$ / R           | On | 28/11/2017 | Foreign Exchange Option | 13.50      | Call      |           | 912.32740    | 875.644           | 16.04      | 0.5820 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2017 | Foreign Exchange Option | 17.74      | Put       |           | 4,045.24730  | 4,112.479         | 22.65      | 0.8899 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2017 | Foreign Exchange Option | 17.74      | Call      |           | 139.24730    | 130.079           | 22.65      | 0.1101 | 0.00          | 0                | 60            |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.31      | Call      |           | 181.06320    | 171.955           | 21.76      | 0.1388 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.31      | Put       |           | 3,611.06320  | 3,678.755         | 21.76      | 0.8612 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.12      | Put       |           | 1,685.66700  | 1,743.242         | 18.58      | 0.6827 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.12      | Call      |           | 445.66700    | 426.442           | 18.58      | 0.3173 | 0.00          | 0                | 40,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.21      | Call      |           | 1,812.04850  | 1,750.272         | 14.79      | 0.8430 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.21      | Put       |           | 142.04850    | 157.072           | 14.79      | 0.1570 | 0.00          | 0                | 18,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.30      | Call      |           | 181.60880    | 172.487           | 21.74      | 0.1392 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.30      | Put       |           | 3,601.60880  | 3,669.287         | 21.74      | 0.8608 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.50      | Call      |           | 1,584.53250  | 1,529.738         | 14.99      | 0.7932 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.50      | Put       |           | 204.53250    | 226.538           | 14.99      | 0.2068 | 0.00          | 0                | 2,600         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.12      | Call      |           | 1,167.93290  | 1,122.900         | 15.48      | 0.6703 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.12      | Put       |           | 407.93290    | 439.700           | 15.48      | 0.3297 | 0.00          | 0                | 40,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.29      | Call      |           | 182.16000    | 173.025           | 21.72      | 0.1396 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.29      | Put       |           | 3,592.16000  | 3,659.825         | 21.72      | 0.8604 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.24      | Put       |           | 2,628.16900  | 2,690.792         | 20.02      | 0.7978 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.24      | Call      |           | 268.16900    | 253.992           | 20.02      | 0.2022 | 0.00          | 0                | 20,403        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.00      | Put       |           | 1,590.28850  | 1,646.983         | 18.38      | 0.6674 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.00      | Call      |           | 470.28850    | 450.183           | 18.38      | 0.3326 | 0.00          | 0                | 2,580         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.00      | Call      |           | 1,241.65840  | 1,194.260         | 15.37      | 0.6952 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.00      | Put       |           | 361.65840    | 391.060           | 15.37      | 0.3048 | 0.00          | 0                | 2,580         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.15      | Call      |           | 702.32190    | 673.748           | 17.04      | 0.4640 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.15      | Put       |           | 972.32190    | 1,020.548         | 17.04      | 0.5360 | 0.00          | 0                | 16,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.17      | Put       |           | 3,478.98860  | 3,546.496         | 21.51      | 0.8549 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.17      | Call      |           | 188.98860    | 179.696           | 21.51      | 0.1451 | 0.00          | 0                | 16,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.23      | Call      |           | 1,104.30040  | 1,063.554         | 15.64      | 0.6468 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.23      | Put       |           | 454.30040    | 490.354           | 15.64      | 0.3532 | 0.00          | 0                | 20,403        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.18      | Call      |           | 692.11920    | 663.889           | 17.08      | 0.4587 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.18      | Put       |           | 992.11920    | 1,040.689         | 17.08      | 0.5413 | 0.00          | 0                | 16,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.20      | Put       |           | 3,507.24050  | 3,574.790         | 21.56      | 0.8563 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.20      | Call      |           | 187.24050    | 177.990           | 21.56      | 0.1437 | 0.00          | 0                | 16,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.00      | Call      |           | 1,986.35480  | 1,920.612         | 14.66      | 0.8747 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.00      | Put       |           | 106.35480    | 117.412           | 14.66      | 0.1253 | 0.00          | 0                | 20,403        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 18.06      | Put       |           | 4,326.59900  | 4,391.034         | 22.88      | 0.8912 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 18.06  | Call       |           |           | 146.59900    | 134.234           | 22.88      | 0.1088 | 0.00          | 0                | 2,055         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.09  | Call       |           |           | 723.22060    | 693.941           | 16.95      | 0.4748 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.09  | Put        |           |           | 933.22060    | 980.741           | 16.95      | 0.5252 | 0.00          | 0                | 16,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.13  | Put        |           |           | 3,441.36340  | 3,508.814         | 21.44      | 0.8530 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.13  | Call       |           |           | 191.36340    | 182.014           | 21.44      | 0.1470 | 0.00          | 0                | 34,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.82  | Put        |           |           | 3,151.55950  | 3,218.526         | 20.89      | 0.8371 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.82  | Call       |           |           | 211.55950    | 201.726           | 20.89      | 0.1629 | 0.00          | 0                | 22,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.35  | Call       |           |           | 1,041.07340  | 1,002.138         | 15.82      | 0.6214 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.35  | Put        |           |           | 511.07340    | 548.938           | 15.82      | 0.3786 | 0.00          | 0                | 52,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.50  | Call       |           |           | 592.91230    | 568.064           | 17.57      | 0.4048 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.50  | Put        |           |           | 1,212.91230  | 1,264.864         | 17.57      | 0.5952 | 0.00          | 0                | 2,055         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.24  | Put        |           |           | 3,544.95380  | 3,612.555         | 21.63      | 0.8581 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.24  | Call       |           |           | 184.95380    | 175.755           | 21.63      | 0.1419 | 0.00          | 0                | 33,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.38  | Call       |           |           | 1,025.81190  | 987.318           | 15.87      | 0.6151 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.38  | Put        |           |           | 525.81190    | 564.118           | 15.87      | 0.3849 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.53  | Call       |           |           | 584.46650    | 560.030           | 17.62      | 0.4001 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.53  | Put        |           |           | 1,234.46650  | 1,286.830         | 17.62      | 0.5999 | 0.00          | 0                | 22,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.55  | Put        |           |           | 2,904.65600  | 2,968.578         | 20.42      | 0.8211 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.55  | Call       |           |           | 234.65600    | 221.778           | 20.42      | 0.1789 | 0.00          | 0                | 52,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.00  | Call       |           |           | 298.21320    | 282.891           | 19.72      | 0.2225 | 0.00          | 0                | 2,600         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.00  | Put        |           |           | 2,418.21320  | 2,479.691         | 19.72      | 0.7775 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.00  | Call       |           |           | 755.83440    | 725.466           | 16.81      | 0.4914 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.00  | Put        |           |           | 875.83440    | 922.266           | 16.81      | 0.5086 | 0.00          | 0                | 33,000        |
| \$ / R           | On | 22/12/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 589.28920    | 629.323           | 16.07      | 0.4084 | 0.00          | 0                | 60            |
| \$ / R           | On | 22/12/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 978.28920    | 941.523           | 16.07      | 0.5916 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/12/2017 | Foreign Exchange Option | 18.02  | Put        |           |           | 4,284.45400  | 4,349.824         | 22.88      | 0.8867 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/12/2017 | Foreign Exchange Option | 18.02  | Call       |           |           | 153.45400    | 142.024           | 22.88      | 0.1133 | 0.00          | 0                | 60            |
| \$ / R           | On | 13/02/2018 | Foreign Exchange Option | 14.20  | Put        |           |           | 1,015.96220  | 1,064.283         | 17.07      | 0.5134 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/02/2018 | Foreign Exchange Option | 14.20  | Call       |           |           | 825.36220    | 795.483           | 17.07      | 0.4866 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/02/2018 | Foreign Exchange Option | 14.18  | Put        |           |           | 1,003.43210  | 1,051.527         | 17.04      | 0.5091 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/02/2018 | Foreign Exchange Option | 14.18  | Call       |           |           | 837.33210    | 807.227           | 17.04      | 0.4909 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,493.63340  | 1,445.616         | 15.58      | 0.7096 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 407.43340    | 438.017           | 15.58      | 0.2904 | 0.00          | 0                | 3,867         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.46  | Put        |           |           | 1,933.54230  | 1,990.391         | 18.82      | 0.6637 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.46  | Call       |           |           | 559.74230    | 537.991           | 18.82      | 0.3363 | 0.00          | 0                | 3,867         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.51  | Call       |           |           | 286.71370    | 273.169           | 21.60      | 0.1810 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.50  | Put        |           |           | 3,701.21060  | 3,766.258         | 21.58      | 0.8185 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.51  | Put        |           |           | 3,710.51370  | 3,775.569         | 21.60      | 0.8190 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.49  | Call       |           |           | 288.11060    | 274.550           | 21.57      | 0.1820 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.49  | Put        |           |           | 3,691.91060  | 3,756.950         | 21.57      | 0.8180 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.30  | Put        |           |           | 526.64610    | 560.929           | 15.79      | 0.3430 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.30  | Call       |           |           | 1,312.84610  | 1,268.529         | 15.79      | 0.6570 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.50  | Call       |           |           | 287.41060    | 273.858           | 21.58      | 0.1815 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.81  | Put        |           |           | 2,206.14000  | 2,262.462         | 19.23      | 0.6781 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.81  | Call       |           |           | 564.04000    | 542.562           | 19.23      | 0.3219 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.00  | Put        |           |           | 1,579.76410  | 1,631.731         | 18.20      | 0.5900 | 0.00          | 0                | 1,000         |

| Contract Details           |      |            |                         | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value           | Contracts Traded | Open Interest    |
|----------------------------|------|------------|-------------------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R                     | On   | 25/04/2018 | Foreign Exchange Option | 15.00                   | Call       |           |           | 747.66410    | 721.831           | 18.20      | 0.4100 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 11/05/2018 | Foreign Exchange Option | 14.40                   | Put        |           |           | 1,170.41690  | 1,215.820         | 17.46      | 0.5029 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 11/05/2018 | Foreign Exchange Option | 14.40                   | Call       |           |           | 973.61690    | 941.620           | 17.46      | 0.4971 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 15/05/2018 | Foreign Exchange Option | 14.30                   | Put        |           |           | 1,107.63760  | 1,151.881         | 17.34      | 0.4870 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 15/05/2018 | Foreign Exchange Option | 14.30                   | Call       |           |           | 1,019.73760  | 986.681           | 17.34      | 0.5130 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 18/06/2018 | Foreign Exchange Option | 17.71                   | Call       |           |           | 400.36240    | 384.964           | 21.61      | 0.2175 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 18/06/2018 | Foreign Exchange Option | 17.71                   | Put        |           |           | 3,823.26240  | 3,884.264         | 21.61      | 0.7825 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 18/06/2018 | Foreign Exchange Option | 17.69                   | Call       |           |           | 401.97590    | 386.559           | 21.58      | 0.2184 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 18/06/2018 | Foreign Exchange Option | 17.69                   | Put        |           |           | 3,804.87590  | 3,865.859         | 21.58      | 0.7816 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 18/06/2018 | Foreign Exchange Option | 13.64                   | Call       |           |           | 1,384.30250  | 1,346.030         | 16.54      | 0.6228 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 18/06/2018 | Foreign Exchange Option | 13.64                   | Put        |           |           | 737.20250    | 775.330           | 16.54      | 0.3772 | 0.00                    | 0                | 70,530           |
| \$ / R                     | On   | 18/06/2018 | Foreign Exchange Option | 17.70                   | Call       |           |           | 401.16510    | 385.762           | 21.59      | 0.2180 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 18/06/2018 | Foreign Exchange Option | 17.70                   | Put        |           |           | 3,814.06510  | 3,875.062         | 21.59      | 0.7820 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 13/08/2018 | Foreign Exchange Option | 14.62                   | Put        |           |           | 1,332.84670  | 1,374.683         | 17.82      | 0.4943 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 13/08/2018 | Foreign Exchange Option | 14.62                   | Call       |           |           | 1,123.64670  | 1,090.283         | 17.82      | 0.5057 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 17/09/2018 | Foreign Exchange Option | 14.86                   | Call       |           |           | 1,122.43940  | 1,089.797         | 18.09      | 0.4900 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 17/09/2018 | Foreign Exchange Option | 14.86                   | Put        |           |           | 1,494.33940  | 1,536.097         | 18.09      | 0.5100 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 17/09/2018 | Foreign Exchange Option | 14.87                   | Call       |           |           | 1,119.07850  | 1,086.499         | 18.10      | 0.4889 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 17/09/2018 | Foreign Exchange Option | 14.87                   | Put        |           |           | 1,500.97850  | 1,542.799         | 18.10      | 0.5111 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 17/09/2018 | Foreign Exchange Option | 14.85                   | Call       |           |           | 1,125.81210  | 1,093.099         | 18.08      | 0.4912 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 17/09/2018 | Foreign Exchange Option | 14.85                   | Put        |           |           | 1,487.71210  | 1,529.399         | 18.08      | 0.5088 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 13/11/2018 | Foreign Exchange Option | 14.86                   | Put        |           |           | 1,499.00180  | 1,537.970         | 18.10      | 0.4901 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 13/11/2018 | Foreign Exchange Option | 14.86                   | Call       |           |           | 1,253.00180  | 1,218.970         | 18.10      | 0.5099 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 14/12/2018 | Foreign Exchange Option | 15.08                   | Call       |           |           | 1,247.22000  | 1,213.815         | 18.31      | 0.4966 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 14/12/2018 | Foreign Exchange Option | 15.08                   | Put        |           |           | 1,644.72000  | 1,683.715         | 18.31      | 0.5034 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 14/12/2018 | Foreign Exchange Option | 15.09                   | Call       |           |           | 1,243.87210  | 1,210.527         | 18.32      | 0.4955 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 14/12/2018 | Foreign Exchange Option | 15.09                   | Put        |           |           | 1,651.37210  | 1,690.427         | 18.32      | 0.5045 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 14/12/2018 | Foreign Exchange Option | 15.07                   | Call       |           |           | 1,250.57850  | 1,217.107         | 18.30      | 0.4976 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 14/12/2018 | Foreign Exchange Option | 15.07                   | Put        |           |           | 1,638.07850  | 1,677.007         | 18.30      | 0.5024 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 13/02/2019 | Foreign Exchange Option | 15.10                   | Put        |           |           | 1,658.20670  | 1,694.757         | 18.32      | 0.4864 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 13/02/2019 | Foreign Exchange Option | 15.10                   | Call       |           |           | 1,375.40670  | 1,341.057         | 18.32      | 0.5136 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 18/03/2019 | Foreign Exchange Option | 15.32                   | Call       |           |           | 1,378.55710  | 1,342.073         | 18.53      | 0.5023 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 18/03/2019 | Foreign Exchange Option | 15.32                   | Put        |           |           | 1,807.85710  | 1,841.773         | 18.53      | 0.4977 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 18/03/2019 | Foreign Exchange Option | 15.33                   | Call       |           |           | 1,375.22700  | 1,338.800         | 18.54      | 0.5014 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 18/03/2019 | Foreign Exchange Option | 15.33                   | Put        |           |           | 1,814.52700  | 1,848.500         | 18.54      | 0.4986 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 18/03/2019 | Foreign Exchange Option | 15.31                   | Call       |           |           | 1,381.89680  | 1,345.355         | 18.52      | 0.5033 | 0.00                    | 0                | 0                |
| \$ / R                     | On   | 18/03/2019 | Foreign Exchange Option | 15.31                   | Put        |           |           | 1,801.19680  | 1,835.055         | 18.52      | 0.4967 | 0.00                    | 0                | 0                |
| <b>Total \$ / R Option</b> |      |            |                         |                         |            |           |           |              |                   |            |        | <b>3,524,427.48</b>     | <b>73,640</b>    | <b>1,657,469</b> |
| <b>Total \$ / R</b>        |      |            |                         |                         |            |           |           |              |                   |            |        | <b>5,141,241,159.48</b> | <b>460,566</b>   | <b>2,354,160</b> |
| \$ / R                     | MAXI | On         | 13/03/2017              | Foreign Exchange Future |            | 13.16540  |           | 13.24060     |                   |            | 0.0000 | 105,323.20              | 8                | 487              |
| \$ / R                     | MAXI | On         | 19/06/2017              | Foreign Exchange Future |            | 13.38590  |           | 13.45970     |                   |            | 0.0000 | 374,805.20              | 28               | 541              |
| \$ / R                     | MAXI | On         | 18/09/2017              | Foreign Exchange Future |            | 13.59540  |           | 13.67040     |                   |            | 0.0000 | 0.00                    | 0                | 7                |
| \$ / R                     | MAXI | On         | 18/12/2017              | Foreign Exchange Future |            | 13.80320  |           | 13.88000     |                   |            | 0.0000 | 0.00                    | 0                | 3                |

| Contract Details                |            |                         |                         | Strike | Call / Put | MTM Yield     | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta          | Premium Value         | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|-------------------------|--------|------------|---------------|-----------|--------------|-------------------|------------|----------------|-----------------------|------------------|---------------|
| <b>Total \$ / R MAXI Future</b> |            |                         |                         |        |            |               |           |              |                   |            |                | <b>480,128.40</b>     | <b>36</b>        | <b>1,038</b>  |
| \$ / R MAXI On                  | 13/03/2017 | Foreign Exchange Option | 17.00                   | Call   |            | 58.93430      |           | 54.789       | 94.96             | 0.0017     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 13/03/2017 | Foreign Exchange Option | 17.00                   | Put    |            | 375,998.93430 |           | 383,514.789  | 94.96             | 0.9983     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 13/03/2017 | Foreign Exchange Option | 17.01                   | Call   |            | 59.91810      |           | 55.546       | 95.27             | 0.0017     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 13/03/2017 | Foreign Exchange Option | 17.01                   | Put    |            | 376,999.91810 |           | 384,515.546  | 95.27             | 0.9983     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 13/03/2017 | Foreign Exchange Option | 16.99                   | Call   |            | 57.96070      |           | 54.040       | 94.65             | 0.0017     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 13/03/2017 | Foreign Exchange Option | 16.99                   | Put    |            | 374,997.96070 |           | 382,514.040  | 94.65             | 0.9983     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 19/06/2017 | Foreign Exchange Option | 16.38                   | Call   |            | 2,936.05710   |           | 2,535.570    | 21.59             | 0.0426     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 19/06/2017 | Foreign Exchange Option | 16.38                   | Put    |            | 294,966.05710 |           | 301,945.570  | 21.59             | 0.9574     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 19/06/2017 | Foreign Exchange Option | 16.39                   | Call   |            | 2,903.54110   |           | 2,508.049    | 21.60             | 0.0422     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 19/06/2017 | Foreign Exchange Option | 16.39                   | Put    |            | 295,933.54110 |           | 302,918.049  | 21.60             | 0.9578     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 19/06/2017 | Foreign Exchange Option | 16.37                   | Call   |            | 2,969.00010   |           | 2,563.393    | 21.58             | 0.0431     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 19/06/2017 | Foreign Exchange Option | 16.37                   | Put    |            | 293,999.00010 |           | 300,973.393  | 21.58             | 0.9569     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.15                   | Call   |            | 25,521.40410  |           | 23,891.185   | 18.85             | 0.2347     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.15                   | Put    |            | 173,481.40410 |           | 179,351.185  | 18.85             | 0.7653     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.16                   | Call   |            | 25,362.20170  |           | 23,739.580   | 18.86             | 0.2334     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.16                   | Put    |            | 174,322.20170 |           | 180,199.580  | 18.86             | 0.7666     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.14                   | Call   |            | 25,682.01490  |           | 24,043.841   | 18.84             | 0.2360     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.14                   | Put    |            | 172,642.01490 |           | 178,503.841  | 18.84             | 0.7640     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.75                   | Call   |            | 85,473.99350  |           | 82,124.109   | 16.43             | 0.5394     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.75                   | Put    |            | 72,473.99350  |           | 76,804.109   | 16.43             | 0.4606     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.76                   | Call   |            | 85,053.84230  |           | 81,716.211   | 16.44             | 0.5375     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.76                   | Put    |            | 73,053.84230  |           | 77,396.211   | 16.44             | 0.4625     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.74                   | Call   |            | 85,896.27660  |           | 82,533.599   | 16.41             | 0.5414     | 0.00           | 0                     | 0                |               |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.74                   | Put    |            | 71,896.27660  |           | 76,213.599   | 16.41             | 0.4586     | 0.00           | 0                     | 0                |               |
| <b>Total \$ / R MAXI Option</b> |            |                         |                         |        |            |               |           |              |                   |            |                | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total \$ / R MAXI</b>        |            |                         |                         |        |            |               |           |              |                   |            |                | <b>480,128.40</b>     | <b>36</b>        | <b>1,038</b>  |
| £ / R                           | On         | 13/03/2017              | Foreign Exchange Future |        |            | 16.00940      |           | 16.13300     |                   | 0.0000     | 379,983,109.00 | 23,735                | 40,366           |               |
| £ / R                           | On         | 31/03/2017              | Foreign Exchange Future |        |            | 16.06120      |           | 16.18250     |                   | 0.0000     | 0.00           | 0                     | 270              |               |
| £ / R                           | On         | 13/04/2017              | Foreign Exchange Future |        |            | 16.10400      |           | 16.22520     |                   | 0.0000     | 0.00           | 0                     | 61               |               |
| £ / R                           | On         | 25/04/2017              | Foreign Exchange Future |        |            | 16.14170      |           | 16.26330     |                   | 0.0000     | 0.00           | 0                     | 204              |               |
| £ / R                           | On         | 28/04/2017              | Foreign Exchange Future |        |            | 16.15120      |           | 16.27280     |                   | 0.0000     | 0.00           | 0                     | 97               |               |
| £ / R                           | On         | 19/06/2017              | Foreign Exchange Future |        |            | 16.31630      |           | 16.43980     |                   | 0.0000     | 333,537,804.60 | 20,442                | 37,083           |               |
| £ / R                           | On         | 18/09/2017              | Foreign Exchange Future |        |            | 16.61590      |           | 16.74190     |                   | 0.0000     | 0.00           | 0                     | 462              |               |
| £ / R                           | On         | 18/12/2017              | Foreign Exchange Future |        |            | 16.92050      |           | 17.05020     |                   | 0.0000     | 0.00           | 0                     | 8,202            |               |
| <b>Total £ / R Future</b>       |            |                         |                         |        |            |               |           |              |                   |            |                | <b>713,520,913.60</b> | <b>44,177</b>    | <b>86,745</b> |
| £ / R                           | On         | 13/03/2017              | Foreign Exchange Option | 23.75  | Call       |               |           | 0.00190      | 0.003             | 100.00     | 0.0000         | 0.00                  | 0                | 0             |
| £ / R                           | On         | 13/03/2017              | Foreign Exchange Option | 23.75  | Put        |               |           | 7,617.00190  | 7,740.603         | 100.00     | 1.0000         | 0.00                  | 0                | 0             |
| £ / R                           | On         | 13/03/2017              | Foreign Exchange Option | 23.76  | Call       |               |           | 0.00190      | 0.003             | 100.00     | 0.0000         | 0.00                  | 0                | 0             |
| £ / R                           | On         | 13/03/2017              | Foreign Exchange Option | 23.76  | Put        |               |           | 7,627.00190  | 7,750.603         | 100.00     | 1.0000         | 0.00                  | 0                | 0             |
| £ / R                           | On         | 13/03/2017              | Foreign Exchange Option | 23.74  | Call       |               |           | 0.00200      | 0.003             | 100.00     | 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 | 13/03/2017 | Foreign Exchange Option | 23.74  | Put        |           |           | 7,607.00200  | 7,730.603         | 100.00     | 1.0000 | 0.00                  | 0                | 0             |
| £ / R                     | On | 13/03/2017 | Foreign Exchange Option | 19.00  | Put        |           |           | 2,867.04720  | 2,990.660         | 54.69      | 0.9997 | 0.00                  | 0                | 0             |
| £ / R                     | On | 13/03/2017 | Foreign Exchange Option | 19.00  | Call       |           |           | 0.04720      | 0.060             | 54.69      | 0.0003 | 0.00                  | 0                | 600           |
| £ / R                     | On | 13/03/2017 | Foreign Exchange Option | 21.00  | Put        |           |           | 4,867.61530  | 4,991.250         | 100.00     | 0.9984 | 0.00                  | 0                | 0             |
| £ / R                     | On | 13/03/2017 | Foreign Exchange Option | 21.00  | Call       |           |           | 0.61530      | 0.650             | 100.00     | 0.0016 | 0.00                  | 0                | 1,200         |
| £ / R                     | On | 13/03/2017 | Foreign Exchange Option | 17.00  | Put        |           |           | 875.00780    | 993.215           | 30.84      | 0.9836 | 0.00                  | 0                | 0             |
| £ / R                     | On | 13/03/2017 | Foreign Exchange Option | 17.00  | Call       |           |           | 8.00780      | 2.615             | 30.84      | 0.0164 | 0.00                  | 0                | 0             |
| £ / R                     | On | 13/03/2017 | Foreign Exchange Option | 18.50  | Put        |           |           | 2,367.15960  | 2,490.701         | 48.52      | 0.9995 | 0.00                  | 0                | 0             |
| £ / R                     | On | 13/03/2017 | Foreign Exchange Option | 18.50  | Call       |           |           | 0.15960      | 0.101             | 48.52      | 0.0005 | 0.00                  | 0                | 0             |
| £ / R                     | On | 31/03/2017 | Foreign Exchange Option | 18.18  | Put        |           |           | 2,013.56530  | 2,125.256         | 24.56      | 0.9809 | 0.00                  | 0                | 0             |
| £ / R                     | On | 31/03/2017 | Foreign Exchange Option | 18.18  | Call       |           |           | 16.06530     | 6.456             | 24.56      | 0.0191 | 0.00                  | 0                | 0             |
| £ / R                     | On | 13/04/2017 | Foreign Exchange Option | 17.03  | Put        |           |           | 973.97380    | 999.357           | 18.01      | 0.8389 | 0.00                  | 0                | 0             |
| £ / R                     | On | 13/04/2017 | Foreign Exchange Option | 17.03  | Call       |           |           | 169.17380    | 73.357            | 18.01      | 0.1611 | 0.00                  | 0                | 0             |
| £ / R                     | On | 25/04/2017 | Foreign Exchange Option | 23.98  | Put        |           |           | 7,717.14200  | 7,838.346         | 29.84      | 0.9999 | 0.00                  | 0                | 0             |
| £ / R                     | On | 25/04/2017 | Foreign Exchange Option | 23.98  | Call       |           |           | 0.44200      | 0.046             | 29.84      | 0.0001 | 0.00                  | 0                | 0             |
| £ / R                     | On | 28/04/2017 | Foreign Exchange Option | 17.00  | Call       |           |           | 247.75310    | 133.010           | 17.79      | 0.2256 | 0.00                  | 0                | 0             |
| £ / R                     | On | 28/04/2017 | Foreign Exchange Option | 17.00  | Put        |           |           | 974.95310    | 981.810           | 17.79      | 0.7744 | 0.00                  | 0                | 0             |
| £ / R                     | On | 19/06/2017 | Foreign Exchange Option | 24.02  | Call       |           |           | 2.66690      | 0.985             | 24.53      | 0.0017 | 0.00                  | 0                | 0             |
| £ / R                     | On | 19/06/2017 | Foreign Exchange Option | 24.02  | Put        |           |           | 7,582.86690  | 7,704.685         | 24.53      | 0.9983 | 0.00                  | 0                | 0             |
| £ / R                     | On | 19/06/2017 | Foreign Exchange Option | 24.03  | Call       |           |           | 2.64120      | 0.974             | 24.53      | 0.0017 | 0.00                  | 0                | 0             |
| £ / R                     | On | 19/06/2017 | Foreign Exchange Option | 24.03  | Put        |           |           | 7,592.84120  | 7,714.674         | 24.53      | 0.9983 | 0.00                  | 0                | 0             |
| £ / R                     | On | 19/06/2017 | Foreign Exchange Option | 24.04  | Call       |           |           | 2.61580      | 0.963             | 24.53      | 0.0016 | 0.00                  | 0                | 0             |
| £ / R                     | On | 19/06/2017 | Foreign Exchange Option | 24.04  | Put        |           |           | 7,602.81580  | 7,724.663         | 24.53      | 0.9984 | 0.00                  | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 17.99  | Call       |           |           | 538.50400    | 385.680           | 18.26      | 0.2967 | 0.00                  | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 17.99  | Put        |           |           | 1,786.60400  | 1,759.780         | 18.26      | 0.7033 | 0.00                  | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.00  | Call       |           |           | 536.13970    | 383.760           | 18.27      | 0.2955 | 0.00                  | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.00  | Put        |           |           | 1,794.23970  | 1,767.860         | 18.27      | 0.7045 | 0.00                  | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.01  | Call       |           |           | 533.78190    | 381.850           | 18.29      | 0.2942 | 0.00                  | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.01  | Put        |           |           | 1,801.88190  | 1,775.950         | 18.29      | 0.7058 | 0.00                  | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.14  | Call       |           |           | 61.39680     | 32.384            | 22.26      | 0.0273 | 0.00                  | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.14  | Put        |           |           | 8,151.19680  | 8,251.884         | 22.26      | 0.9727 | 0.00                  | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.15  | Call       |           |           | 61.12190     | 32.214            | 22.26      | 0.0272 | 0.00                  | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.15  | Put        |           |           | 8,160.92190  | 8,261.714         | 22.26      | 0.9728 | 0.00                  | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.16  | Call       |           |           | 60.84810     | 32.044            | 22.26      | 0.0270 | 0.00                  | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.16  | Put        |           |           | 8,170.64810  | 8,271.544         | 22.26      | 0.9730 | 0.00                  | 0                | 0             |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>1,800</b>  |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>713,520,913.60</b> | <b>44,177</b>    | <b>88,545</b> |
| ¥ / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 0.11434   |           | 0.11531      |                   |            | 0.0000 | 800.39                | 7                | 60            |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 0.11675   |           | 0.11772      |                   |            | 0.0000 | 817.27                | 7                | 3,768         |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 0.11915   |           | 0.12014      |                   |            | 0.0000 | 0.00                  | 0                | 0             |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 0.12161   |           | 0.12262      |                   |            | 0.0000 | 0.00                  | 0                | 0             |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>1,617.67</b>       | <b>14</b>        | <b>3,828</b>  |
| ¥ / R                     | On | 13/03/2017 | Foreign Exchange Option | 0.15   | Call       |           |           | 0.04140      | 0.041             | 83.53      | 0.0002 | 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 | 13/03/2017 | Foreign Exchange Option | 0.15   | Put        |           |           | 3,469.44140  | 3,565.841         | 83.53      | 0.9998 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 13/03/2017 | Foreign Exchange Option | 0.16   | Call       |           |           | 0.00090      | 0.001             | 83.53      | 0.0000 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 13/03/2017 | Foreign Exchange Option | 0.16   | Put        |           |           | 4,469.40090  | 4,565.801         | 83.53      | 1.0000 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 13/03/2017 | Foreign Exchange Option | 0.14   | Call       |           |           | 1.20550      | 1.107             | 83.53      | 0.0042 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 13/03/2017 | Foreign Exchange Option | 0.14   | Put        |           |           | 2,470.60550  | 2,566.907         | 83.53      | 0.9958 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.16   | Put        |           |           | 4,231.15650  | 4,325.672         | 21.02      | 0.9974 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.17   | Call       |           |           | 0.62030      | 0.136             | 21.02      | 0.0004 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.17   | Put        |           |           | 5,228.62030  | 5,324.836         | 21.02      | 0.9996 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.15   | Call       |           |           | 14.13660     | 5.913             | 21.02      | 0.0135 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.15   | Put        |           |           | 3,242.13660  | 3,330.613         | 21.02      | 0.9865 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.16   | Call       |           |           | 3.15650      | 0.972             | 21.02      | 0.0026 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.16   | Call       |           |           | 36.29740     | 22.204            | 21.17      | 0.0327 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.16   | Put        |           |           | 4,022.49740  | 4,107.204         | 21.17      | 0.9673 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.17   | Call       |           |           | 14.10700     | 7.646             | 21.17      | 0.0126 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.17   | Put        |           |           | 5,000.30700  | 5,092.646         | 21.17      | 0.9874 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.15   | Call       |           |           | 87.97320     | 60.095            | 21.17      | 0.0774 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.15   | Put        |           |           | 3,074.17320  | 3,145.095         | 21.17      | 0.9226 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.12   | Call       |           |           | 876.60450    | 772.851           | 16.26      | 0.5653 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.12   | Put        |           |           | 614.40450    | 612.151           | 16.26      | 0.4347 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.13   | Call       |           |           | 528.61420    | 437.470           | 17.83      | 0.3645 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,266.41420  | 1,276.770         | 17.83      | 0.6355 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.11   | Call       |           |           | 1,442.10070  | 1,330.475         | 14.09      | 0.8080 | 0.00                    | 0                | 0              |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.11   | Put        |           |           | 179.90070    | 169.775           | 14.09      | 0.1920 | 0.00                    | 0                | 0              |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>1,617.67</b>         | <b>14</b>        | <b>3,828</b>   |
| € / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 13.99790  |           | 14.03240     |                   |            | 0.0000 | 961,697,723.70          | 68,703           | 52,280         |
| € / R                     | On | 15/03/2017 | Foreign Exchange Future |        |            | 13.99790  |           | 14.02950     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 31/03/2017 | Foreign Exchange Future |        |            | 14.04760  |           | 14.07960     |                   |            | 0.0000 | 112,380.80              | 8                | 9              |
| € / R                     | On | 13/04/2017 | Foreign Exchange Future |        |            | 14.08890  |           | 14.12080     |                   |            | 0.0000 | 0.00                    | 0                | 45             |
| € / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 14.29660  |           | 14.32920     |                   |            | 0.0000 | 975,199,679.20          | 68,212           | 97,615         |
| € / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 14.59070  |           | 14.62450     |                   |            | 0.0000 | 80,248,850.00           | 5,500            | 7,337          |
| € / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 14.89130  |           | 14.92740     |                   |            | 0.0000 | 0.00                    | 0                | 1,495          |
| € / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 15.19730  |           | 15.23530     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>2,017,258,633.70</b> | <b>142,423</b>   | <b>158,781</b> |
| € / R                     | On | 13/03/2017 | Foreign Exchange Option | 18.69  | Put        |           |           | 4,657.85740  | 4,692.175         | 90.88      | 0.9997 | 0.00                    | 0                | 0              |
| € / R                     | On | 13/03/2017 | Foreign Exchange Option | 14.80  | Put        |           |           | 769.97500    | 802.641           | 24.11      | 0.9944 | 0.00                    | 0                | 0              |
| € / R                     | On | 13/03/2017 | Foreign Exchange Option | 14.80  | Call       |           |           | 2.37500      | 0.541             | 24.11      | 0.0056 | 0.00                    | 0                | 0              |
| € / R                     | On | 13/03/2017 | Foreign Exchange Option | 17.17  | Put        |           |           | 3,137.67560  | 3,172.158         | 64.79      | 0.9997 | 0.00                    | 0                | 0              |
| € / R                     | On | 13/03/2017 | Foreign Exchange Option | 17.17  | Call       |           |           | 0.07560      | 0.058             | 64.79      | 0.0003 | 0.00                    | 0                | 0              |
| € / R                     | On | 13/03/2017 | Foreign Exchange Option | 16.00  | Put        |           |           | 1,967.65380  | 2,002.126         | 41.40      | 0.9998 | 0.00                    | 0                | 0              |
| € / R                     | On | 13/03/2017 | Foreign Exchange Option | 18.69  | Call       |           |           | 0.25740      | 0.075             | 90.88      | 0.0003 | 0.00                    | 0                | 0              |
| € / R                     | On | 13/03/2017 | Foreign Exchange Option | 16.00  | Call       |           |           | 0.05380      | 0.026             | 41.40      | 0.0002 | 0.00                    | 0                | 680            |
| € / R                     | On | 13/03/2017 | Foreign Exchange Option | 13.69  | Call       |           |           | 355.47950    | 310.421           | 13.71      | 0.9637 | 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 | 13/03/2017 | Foreign Exchange Option | 13.69  | Put        |           |           | 13.07950     | 2.521             | 13.71      | 0.0363 | 0.00          | 0                | 1,000         |
| € / R                     | On | 13/03/2017 | Foreign Exchange Option | 14.30  | Call       |           |           | 22.92790     | 5.929             | 15.72      | 0.0679 | 0.00          | 0                | 0             |
| € / R                     | On | 13/03/2017 | Foreign Exchange Option | 14.30  | Put        |           |           | 290.52790    | 308.029           | 15.72      | 0.9321 | 0.00          | 0                | 0             |
| € / R                     | On | 13/03/2017 | Foreign Exchange Option | 18.70  | Call       |           |           | 0.25180      | 0.073             | 90.88      | 0.0003 | 0.00          | 0                | 0             |
| € / R                     | On | 13/03/2017 | Foreign Exchange Option | 18.70  | Put        |           |           | 4,667.85180  | 4,702.173         | 90.88      | 0.9997 | 0.00          | 0                | 0             |
| € / R                     | On | 13/03/2017 | Foreign Exchange Option | 18.71  | Call       |           |           | 0.24630      | 0.071             | 90.88      | 0.0003 | 0.00          | 0                | 0             |
| € / R                     | On | 13/03/2017 | Foreign Exchange Option | 18.71  | Put        |           |           | 4,677.84630  | 4,712.171         | 90.88      | 0.9997 | 0.00          | 0                | 0             |
| € / R                     | On | 15/03/2017 | Foreign Exchange Option | 15.06  | Put        |           |           | 1,032.28140  | 1,062.839         | 24.60      | 0.9942 | 0.00          | 0                | 0             |
| € / R                     | On | 15/03/2017 | Foreign Exchange Option | 15.06  | Call       |           |           | 1.78140      | 0.739             | 24.60      | 0.0058 | 0.00          | 0                | 0             |
| € / R                     | On | 31/03/2017 | Foreign Exchange Option | 15.22  | Put        |           |           | 1,150.03540  | 1,179.951         | 17.90      | 0.9675 | 0.00          | 0                | 0             |
| € / R                     | On | 31/03/2017 | Foreign Exchange Option | 15.22  | Call       |           |           | 9.63540      | 7.551             | 17.90      | 0.0325 | 0.00          | 0                | 0             |
| € / R                     | On | 13/04/2017 | Foreign Exchange Option | 14.80  | Put        |           |           | 741.93420    | 765.114           | 15.64      | 0.8433 | 0.00          | 0                | 0             |
| € / R                     | On | 13/04/2017 | Foreign Exchange Option | 14.80  | Call       |           |           | 62.73420     | 54.014            | 15.64      | 0.1567 | 0.00          | 0                | 0             |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 14.11  | Call       |           |           | 550.54300    | 530.990           | 14.47      | 0.5834 | 0.00          | 0                | 0             |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 14.11  | Put        |           |           | 331.34300    | 344.390           | 14.47      | 0.4166 | 0.00          | 0                | 0             |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 19.20  | Call       |           |           | 5.40240      | 5.269             | 23.22      | 0.0093 | 0.00          | 0                | 0             |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 19.19  | Put        |           |           | 4,866.27120  | 4,898.736         | 23.22      | 0.9906 | 0.00          | 0                | 0             |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 19.20  | Put        |           |           | 4,876.20240  | 4,908.669         | 23.22      | 0.9907 | 0.00          | 0                | 0             |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 19.18  | Call       |           |           | 5.54080      | 5.404             | 23.22      | 0.0095 | 0.00          | 0                | 0             |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 19.18  | Put        |           |           | 4,856.34080  | 4,888.804         | 23.22      | 0.9905 | 0.00          | 0                | 0             |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 16.26  | Put        |           |           | 1,997.06830  | 2,025.769         | 18.35      | 0.9006 | 0.00          | 0                | 0             |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 16.26  | Call       |           |           | 66.26830     | 62.369            | 18.35      | 0.0994 | 0.00          | 0                | 0             |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 19.19  | Call       |           |           | 5.47120      | 5.336             | 23.22      | 0.0094 | 0.00          | 0                | 0             |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.48  | Put        |           |           | 4,894.34140  | 4,925.348         | 21.87      | 0.9593 | 0.00          | 0                | 0             |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.46  | Call       |           |           | 39.45360     | 36.626            | 21.87      | 0.0413 | 0.00          | 0                | 0             |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.46  | Put        |           |           | 4,874.95360  | 4,905.926         | 21.87      | 0.9587 | 0.00          | 0                | 0             |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.47  | Call       |           |           | 39.14640     | 36.336            | 21.87      | 0.0410 | 0.00          | 0                | 0             |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.47  | Put        |           |           | 4,884.64640  | 4,915.636         | 21.87      | 0.9590 | 0.00          | 0                | 0             |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.48  | Call       |           |           | 38.84140     | 36.048            | 21.87      | 0.0407 | 0.00          | 0                | 0             |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.06  | Put        |           |           | 3,330.18420  | 3,364.241         | 19.88      | 0.8449 | 0.00          | 0                | 0             |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.07  | Call       |           |           | 197.16730    | 195.128           | 19.90      | 0.1547 | 0.00          | 0                | 0             |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.07  | Put        |           |           | 3,339.76730  | 3,373.828         | 19.90      | 0.8453 | 0.00          | 0                | 0             |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.05  | Call       |           |           | 198.00370    | 195.953           | 19.85      | 0.1555 | 0.00          | 0                | 0             |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.05  | Put        |           |           | 3,320.60370  | 3,354.653         | 19.85      | 0.8445 | 0.00          | 0                | 0             |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 21.41  | Call       |           |           | 55.89440     | 52.454            | 23.01      | 0.0454 | 0.00          | 0                | 0             |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 21.41  | Put        |           |           | 6,538.49440  | 6,571.154         | 23.01      | 0.9546 | 0.00          | 0                | 0             |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.06  | Call       |           |           | 197.58420    | 195.541           | 19.88      | 0.1551 | 0.00          | 0                | 0             |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.85  | Call       |           |           | 1,128.96540  | 1,109.064         | 15.26      | 0.5897 | 0.00          | 0                | 0             |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.85  | Put        |           |           | 743.66540    | 761.764           | 15.26      | 0.4103 | 0.00          | 0                | 0             |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.86  | Call       |           |           | 1,124.31910  | 1,104.485         | 15.27      | 0.5880 | 0.00          | 0                | 0             |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.86  | Put        |           |           | 749.01910    | 767.185           | 15.27      | 0.4120 | 0.00          | 0                | 0             |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.87  | Call       |           |           | 1,119.69150  | 1,099.918         | 15.29      | 0.5863 | 0.00          | 0                | 0             |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.87  | Put        |           |           | 754.39150    | 772.618           | 15.29      | 0.4137 | 0.00          | 0                | 0             |
| <b>Total € / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,680</b>  |



| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value           | Contracts Traded | Open Interest  |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|----------------|
| <b>Total € / R</b>           |    |            |                         |        |            |           |           |              |                   |            |        | <b>2,017,258,633.70</b> | <b>142,423</b>   | <b>160,461</b> |
| AU\$ / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 9.92780   |           | 9.95230      |                   |            | 0.0000 | 201,107,444.60          | 20,257           | 8,641          |
| AU\$ / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 10.07600  |           | 10.09930     |                   |            | 0.0000 | 203,656,112.00          | 20,212           | 26,813         |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 10.21870  |           | 10.24220     |                   |            | 0.0000 | 0.00                    | 0                | 225            |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 10.36170  |           | 10.38560     |                   |            | 0.0000 | 0.00                    | 0                | 4,400          |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>404,763,556.60</b>   | <b>40,469</b>    | <b>40,079</b>  |
| AU\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.95  | Call       |           |           | 0.04050      | 0.028             | 57.77      | 0.0002 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.95  | Put        |           |           | 1,997.74050  | 2,022.228         | 57.77      | 0.9998 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.96  | Call       |           |           | 0.04220      | 0.025             | 57.47      | 0.0002 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.96  | Put        |           |           | 2,007.74220  | 2,032.225         | 57.47      | 0.9998 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.94  | Call       |           |           | 0.04040      | 0.028             | 57.52      | 0.0002 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.94  | Put        |           |           | 1,987.74040  | 2,012.228         | 57.52      | 0.9998 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 12.07  | Call       |           |           | 8.01440      | 7.218             | 16.75      | 0.0225 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 12.07  | Put        |           |           | 1,978.71440  | 2,001.218         | 16.75      | 0.9775 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 12.05  | Call       |           |           | 8.25830      | 7.435             | 16.70      | 0.0231 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 12.05  | Put        |           |           | 1,958.95830  | 1,981.435         | 16.70      | 0.9769 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 12.06  | Call       |           |           | 8.13530      | 7.326             | 16.72      | 0.0228 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 12.06  | Put        |           |           | 1,968.83530  | 1,991.326         | 16.72      | 0.9772 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.17  | Put        |           |           | 1,959.87260  | 1,981.442         | 15.26      | 0.9361 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.18  | Call       |           |           | 31.66790     | 29.763            | 15.28      | 0.0631 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.18  | Put        |           |           | 1,969.46790  | 1,991.063         | 15.28      | 0.9369 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.19  | Call       |           |           | 31.26870     | 29.388            | 15.29      | 0.0624 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.19  | Put        |           |           | 1,979.06870  | 2,000.688         | 15.29      | 0.9376 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.17  | Call       |           |           | 32.07260     | 30.142            | 15.26      | 0.0639 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.88  | Call       |           |           | 112.42520    | 107.794           | 14.73      | 0.1612 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.88  | Put        |           |           | 1,606.82520  | 1,626.094         | 14.73      | 0.8388 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.86  | Call       |           |           | 114.47380    | 109.791           | 14.70      | 0.1638 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.86  | Put        |           |           | 1,588.87380  | 1,608.091         | 14.70      | 0.8362 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.87  | Call       |           |           | 113.44550    | 108.786           | 14.71      | 0.1625 | 0.00                    | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.87  | Put        |           |           | 1,597.84550  | 1,617.086         | 14.71      | 0.8375 | 0.00                    | 0                | 0              |
| <b>Total AU\$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total AU\$ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>404,763,556.60</b>   | <b>40,469</b>    | <b>40,079</b>  |
| CAD/ R                       | On | 13/03/2017 | Foreign Exchange Future |        |            | 9.78190   |           | 9.80520      |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| CAD/ R                       | On | 19/06/2017 | Foreign Exchange Future |        |            | 9.95930   |           | 9.98060      |                   |            | 0.0000 | 0.00                    | 0                | 20             |
| CAD/ R                       | On | 18/09/2017 | Foreign Exchange Future |        |            | 10.13060  |           | 10.15210     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| CAD/ R                       | On | 18/12/2017 | Foreign Exchange Future |        |            | 10.30240  |           | 10.32470     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| <b>Total CAD/ R Future</b>   |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>20</b>      |
| CAD/ R                       | On | 13/03/2017 | Foreign Exchange Option | 12.74  | Call       |           |           | 0.63880      | 0.314             | 95.69      | 0.0013 | 0.00                    | 0                | 0              |
| CAD/ R                       | On | 13/03/2017 | Foreign Exchange Option | 12.74  | Put        |           |           | 2,935.43880  | 2,958.414         | 95.69      | 0.9987 | 0.00                    | 0                | 0              |
| CAD/ R                       | On | 13/03/2017 | Foreign Exchange Option | 12.75  | Call       |           |           | 0.64960      | 0.319             | 96.07      | 0.0014 | 0.00                    | 0                | 0              |
| CAD/ R                       | On | 13/03/2017 | Foreign Exchange Option | 12.75  | Put        |           |           | 2,945.44960  | 2,968.419         | 96.07      | 0.9986 | 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 | 13/03/2017 | Foreign Exchange Option | 12.73  | Call       |           |           | 0.62750      | 0.309             | 95.30      | 0.0013 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 13/03/2017 | Foreign Exchange Option | 12.73  | Put        |           |           | 2,925.42750  | 2,948.409         | 95.30      | 0.9987 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 19/06/2017 | Foreign Exchange Option | 11.74  | Call       |           |           | 15.35680     | 14.275            | 17.41      | 0.0401 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 19/06/2017 | Foreign Exchange Option | 11.74  | Put        |           |           | 1,774.75680  | 1,794.975         | 17.41      | 0.9599 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 19/06/2017 | Foreign Exchange Option | 11.75  | Call       |           |           | 15.10240     | 14.041            | 17.43      | 0.0394 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 19/06/2017 | Foreign Exchange Option | 11.75  | Put        |           |           | 1,784.50240  | 1,804.741         | 17.43      | 0.9606 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 19/06/2017 | Foreign Exchange Option | 11.73  | Call       |           |           | 15.61570     | 14.512            | 17.39      | 0.0407 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 19/06/2017 | Foreign Exchange Option | 11.73  | Put        |           |           | 1,765.01570  | 1,785.212         | 17.39      | 0.9593 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.29  | Call       |           |           | 116.31600    | 111.309           | 15.71      | 0.1857 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.29  | Put        |           |           | 1,254.21600  | 1,270.709         | 15.71      | 0.8143 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.30  | Call       |           |           | 115.02220    | 110.048           | 15.73      | 0.1839 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.30  | Put        |           |           | 1,262.92220  | 1,279.448         | 15.73      | 0.8161 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.28  | Call       |           |           | 117.62280    | 112.588           | 15.70      | 0.1875 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.28  | Put        |           |           | 1,245.52280  | 1,261.988         | 15.70      | 0.8125 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.54  | Call       |           |           | 403.94760    | 395.624           | 13.82      | 0.4497 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.54  | Put        |           |           | 619.24760    | 633.224           | 13.82      | 0.5503 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.55  | Call       |           |           | 400.47460    | 392.197           | 13.84      | 0.4467 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.55  | Put        |           |           | 625.77460    | 639.797           | 13.84      | 0.5533 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.53  | Call       |           |           | 407.45000    | 399.077           | 13.80      | 0.4526 | 0.00                 | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.53  | Put        |           |           | 612.75000    | 626.677           | 13.80      | 0.5474 | 0.00                 | 0                | 0             |
| <b>Total CAD/ R Option</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total CAD/ R</b>         |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>20</b>     |
| CHF / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 13.03180  |           | 13.07120     |                   |            | 0.0000 | 17,749,311.60        | 1,362            | 0             |
| CHF / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 13.32580  |           | 13.36340     |                   |            | 0.0000 | 36,219,524.40        | 2,718            | 1,356         |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 13.61820  |           | 13.65680     |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 13.91840  |           | 13.95800     |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| <b>Total CHF / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>53,968,836.00</b> | <b>4,080</b>     | <b>1,356</b>  |
| CHF / R                     | On | 13/03/2017 | Foreign Exchange Option | 17.06  | Call       |           |           | 0.69580      | 0.571             | 100.00     | 0.0017 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 13/03/2017 | Foreign Exchange Option | 17.06  | Put        |           |           | 3,989.49580  | 4,028.771         | 100.00     | 0.9983 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 13/03/2017 | Foreign Exchange Option | 17.07  | Call       |           |           | 0.68070      | 0.559             | 100.00     | 0.0017 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 13/03/2017 | Foreign Exchange Option | 17.07  | Put        |           |           | 3,999.48070  | 4,038.759         | 100.00     | 0.9983 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 13/03/2017 | Foreign Exchange Option | 17.05  | Call       |           |           | 0.71120      | 0.584             | 100.00     | 0.0018 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 13/03/2017 | Foreign Exchange Option | 17.05  | Put        |           |           | 3,979.51120  | 4,018.784         | 100.00     | 0.9982 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 19/06/2017 | Foreign Exchange Option | 15.88  | Call       |           |           | 26.72990     | 27.081            | 19.56      | 0.0492 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 19/06/2017 | Foreign Exchange Option | 15.88  | Put        |           |           | 2,543.32990  | 2,581.281         | 19.56      | 0.9508 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 19/06/2017 | Foreign Exchange Option | 15.89  | Call       |           |           | 26.39460     | 26.763            | 19.57      | 0.0487 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 19/06/2017 | Foreign Exchange Option | 15.89  | Put        |           |           | 2,552.99460  | 2,590.963         | 19.57      | 0.9513 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 19/06/2017 | Foreign Exchange Option | 15.87  | Call       |           |           | 27.06940     | 27.404            | 19.55      | 0.0497 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 19/06/2017 | Foreign Exchange Option | 15.87  | Put        |           |           | 2,533.66940  | 2,571.604         | 19.55      | 0.9503 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.39  | Call       |           |           | 204.10860    | 196.165           | 18.70      | 0.2021 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.39  | Put        |           |           | 1,937.30860  | 1,967.965         | 18.70      | 0.7979 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.40  | Call       |           |           | 202.78690    | 194.890           | 18.71      | 0.2009 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.40  | Put        |           |           | 1,945.98690  | 1,976.690         | 18.71      | 0.7991 | 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 | 18/09/2017 | Foreign Exchange Option | 15.38  | Call       |           |           | 205.44250    | 197.452           | 18.68      | 0.2032 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.38  | Put        |           |           | 1,928.64250  | 1,959.252         | 18.68      | 0.7968 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.03  | Call       |           |           | 767.46390    | 749.764           | 16.40      | 0.5067 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.03  | Put        |           |           | 839.46390    | 861.364           | 16.40      | 0.4933 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.04  | Call       |           |           | 763.59470    | 745.980           | 16.41      | 0.5048 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.04  | Put        |           |           | 845.59470    | 867.580           | 16.41      | 0.4952 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.02  | Call       |           |           | 771.34800    | 753.568           | 16.39      | 0.5087 | 0.00                 | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.02  | Put        |           |           | 833.34800    | 855.168           | 16.39      | 0.4913 | 0.00                 | 0                | 0             |
| <b>Total CHF / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total CHF / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>53,968,836.00</b> | <b>4,080</b>     | <b>1,356</b>  |
| CNH / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 1.90800   |           | 1.91770      |                   |            | 0.0000 | 0.00                 | 0                | 10            |
| CNH / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 1.91970   |           | 1.92680      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.93380   |           | 1.93990      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.94880   |           | 1.95350      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| <b>Total CNH / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>10</b>     |
| CNH / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.48   | Call       |           |           | 0.62880      | 0.500             | 93.44      | 0.0011 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.48   | Put        |           |           | 5,623.62880  | 5,720.500         | 93.44      | 0.9989 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.49   | Call       |           |           | 0.53160      | 0.421             | 93.44      | 0.0010 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.49   | Put        |           |           | 5,723.53160  | 5,820.422         | 93.44      | 0.9990 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.50   | Call       |           |           | 0.44870      | 0.355             | 93.44      | 0.0008 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.50   | Put        |           |           | 5,823.44870  | 5,920.355         | 93.44      | 0.9992 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.26   | Call       |           |           | 42.05150     | 33.800            | 17.98      | 0.0466 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.26   | Put        |           |           | 3,374.05150  | 3,436.800         | 17.98      | 0.9534 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.24   | Call       |           |           | 49.66620     | 40.597            | 17.83      | 0.0550 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.24   | Put        |           |           | 3,181.66620  | 3,243.597         | 17.83      | 0.9450 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.25   | Call       |           |           | 45.69620     | 37.043            | 17.91      | 0.0507 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.25   | Put        |           |           | 3,277.69620  | 3,340.043         | 17.91      | 0.9493 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.15   | Call       |           |           | 279.56160    | 268.607           | 16.93      | 0.2114 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.15   | Put        |           |           | 2,380.56160  | 2,430.607         | 16.93      | 0.7886 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.16   | Call       |           |           | 265.86150    | 255.303           | 17.03      | 0.2022 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.16   | Put        |           |           | 2,466.86150  | 2,517.303         | 17.03      | 0.7978 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.14   | Call       |           |           | 294.17260    | 282.780           | 16.83      | 0.2210 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.14   | Put        |           |           | 2,295.17260  | 2,344.780         | 16.83      | 0.7790 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.94   | Put        |           |           | 941.31910    | 971.984           | 14.88      | 0.4602 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.95   | Call       |           |           | 1,030.19340  | 1,014.543         | 14.91      | 0.5243 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.95   | Put        |           |           | 995.19340    | 1,026.543         | 14.91      | 0.4757 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.96   | Call       |           |           | 987.78170    | 972.741           | 14.98      | 0.5090 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.96   | Put        |           |           | 1,052.78170  | 1,084.741         | 14.98      | 0.4910 | 0.00                 | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.94   | Call       |           |           | 1,076.31910  | 1,059.984         | 14.88      | 0.5398 | 0.00                 | 0                | 0             |
| <b>Total CNH / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total CNH / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>10</b>     |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| CNH/R                       | On | 02/05/2017 | Foreign Exchange Future |        |            | 1.91330   |           | 1.91940      |                   |            | 0.0000 | 0.00                 | 0                | 362           |
| <b>Total CNH/R Future</b>   |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>362</b>    |
| CNH/R                       | On | 02/05/2017 | Foreign Exchange Option | 1.96   | Call       |           |           | 275.54940    | 250.270           | 15.13      | 0.3485 | 0.00                 | 0                | 0             |
| CNH/R                       | On | 02/05/2017 | Foreign Exchange Option | 1.96   | Put        |           |           | 681.54940    | 717.270           | 15.13      | 0.6515 | 0.00                 | 0                | 0             |
| CNH/R                       | On | 02/05/2017 | Foreign Exchange Option | 1.97   | Call       |           |           | 246.52660    | 223.359           | 15.29      | 0.3185 | 0.00                 | 0                | 0             |
| CNH/R                       | On | 02/05/2017 | Foreign Exchange Option | 1.97   | Put        |           |           | 752.52660    | 790.359           | 15.29      | 0.6815 | 0.00                 | 0                | 0             |
| CNH/R                       | On | 02/05/2017 | Foreign Exchange Option | 1.98   | Call       |           |           | 220.29330    | 199.128           | 15.46      | 0.2904 | 0.00                 | 0                | 0             |
| CNH/R                       | On | 02/05/2017 | Foreign Exchange Option | 1.98   | Put        |           |           | 826.29330    | 866.128           | 15.46      | 0.7096 | 0.00                 | 0                | 0             |
| <b>Total CNH/R Option</b>   |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total CNH/R</b>          |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>362</b>    |
| DKK / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 1.88810   |           | 1.89260      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| DKK / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 1.93000   |           | 1.93430      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| <b>Total DKK / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| DKK / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.26   | Call       |           |           | 0.14960      | 0.123             | 59.44      | 0.0005 | 0.00                 | 0                | 0             |
| DKK / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.26   | Put        |           |           | 3,674.14960  | 3,719.123         | 59.44      | 0.9995 | 0.00                 | 0                | 0             |
| DKK / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.27   | Call       |           |           | 0.14930      | 0.123             | 60.79      | 0.0005 | 0.00                 | 0                | 0             |
| DKK / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.27   | Put        |           |           | 3,774.14930  | 3,819.123         | 60.79      | 0.9995 | 0.00                 | 0                | 0             |
| DKK / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.28   | Call       |           |           | 0.14930      | 0.124             | 62.15      | 0.0005 | 0.00                 | 0                | 0             |
| DKK / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.28   | Put        |           |           | 3,874.14930  | 3,919.124         | 62.15      | 0.9995 | 0.00                 | 0                | 0             |
| DKK / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.18   | Call       |           |           | 71.00410     | 65.413            | 16.54      | 0.0875 | 0.00                 | 0                | 0             |
| DKK / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.18   | Put        |           |           | 2,528.00410  | 2,565.413         | 16.54      | 0.9125 | 0.00                 | 0                | 0             |
| DKK / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.16   | Call       |           |           | 76.50260     | 69.699            | 15.86      | 0.0955 | 0.00                 | 0                | 0             |
| DKK / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.16   | Put        |           |           | 2,333.50260  | 2,369.699         | 15.86      | 0.9045 | 0.00                 | 0                | 0             |
| DKK / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.17   | Call       |           |           | 73.63280     | 67.458            | 16.20      | 0.0913 | 0.00                 | 0                | 0             |
| DKK / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.17   | Put        |           |           | 2,430.63280  | 2,467.458         | 16.20      | 0.9087 | 0.00                 | 0                | 0             |
| <b>Total DKK / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total DKK / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| HK\$/R                      | On | 13/03/2017 | Foreign Exchange Future |        |            | 1.69530   |           | 1.70490      |                   |            | 0.0000 | 27,006,129.00        | 15,930           | 0             |
| HK\$/R                      | On | 19/06/2017 | Foreign Exchange Future |        |            | 1.72600   |           | 1.73500      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.75460   |           | 1.76340      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.78200   |           | 1.79110      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| <b>Total HK\$/R Future</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>27,006,129.00</b> | <b>15,930</b>    | <b>0</b>      |
| HK\$/R                      | On | 13/03/2017 | Foreign Exchange Option | 2.15   | Call       |           |           | 0.51730      | 0.417             | 85.00      | 0.0012 | 0.00                 | 0                | 0             |
| HK\$/R                      | On | 13/03/2017 | Foreign Exchange Option | 2.15   | Put        |           |           | 4,451.51730  | 4,547.417         | 85.00      | 0.9988 | 0.00                 | 0                | 0             |
| HK\$/R                      | On | 13/03/2017 | Foreign Exchange Option | 2.16   | Call       |           |           | 0.59910      | 0.487             | 87.63      | 0.0013 | 0.00                 | 0                | 0             |
| HK\$/R                      | On | 13/03/2017 | Foreign Exchange Option | 2.16   | Put        |           |           | 4,551.59910  | 4,647.487         | 87.63      | 0.9987 | 0.00                 | 0                | 0             |
| HK\$/R                      | On | 13/03/2017 | Foreign Exchange Option | 2.14   | Call       |           |           | 0.44300      | 0.354             | 82.37      | 0.0010 | 0.00                 | 0                | 0             |
| HK\$/R                      | On | 13/03/2017 | Foreign Exchange Option | 2.14   | Put        |           |           | 4,351.44300  | 4,447.354         | 82.37      | 0.9990 | 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 | 19/06/2017 | Foreign Exchange Option | 1.96   | Call       |           |           | 117.63690    | 108.351           | 20.09      | 0.1251 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 19/06/2017 | Foreign Exchange Option | 1.96   | Put        |           |           | 2,367.63690  | 2,448.351         | 20.09      | 0.8749 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 19/06/2017 | Foreign Exchange Option | 1.97   | Call       |           |           | 110.07000    | 101.337           | 20.26      | 0.1176 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 19/06/2017 | Foreign Exchange Option | 1.97   | Put        |           |           | 2,460.07000  | 2,541.337         | 20.26      | 0.8824 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 19/06/2017 | Foreign Exchange Option | 1.98   | Call       |           |           | 103.06120    | 94.840            | 20.43      | 0.1106 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 19/06/2017 | Foreign Exchange Option | 1.98   | Put        |           |           | 2,553.06120  | 2,634.840         | 20.43      | 0.8894 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 18/09/2017 | Foreign Exchange Option | 1.95   | Call       |           |           | 326.38370    | 309.708           | 18.62      | 0.2376 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 18/09/2017 | Foreign Exchange Option | 1.95   | Put        |           |           | 2,192.38370  | 2,263.708         | 18.62      | 0.7624 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 18/09/2017 | Foreign Exchange Option | 1.96   | Call       |           |           | 310.58120    | 294.694           | 18.73      | 0.2276 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 18/09/2017 | Foreign Exchange Option | 1.96   | Put        |           |           | 2,276.58120  | 2,348.694         | 18.73      | 0.7724 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 18/09/2017 | Foreign Exchange Option | 1.94   | Call       |           |           | 341.28690    | 324.032           | 18.47      | 0.2474 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 18/09/2017 | Foreign Exchange Option | 1.94   | Put        |           |           | 2,107.28690  | 2,178.032         | 18.47      | 0.7526 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 18/12/2017 | Foreign Exchange Option | 1.77   | Call       |           |           | 1,095.08810  | 1,054.381         | 15.93      | 0.5471 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 18/12/2017 | Foreign Exchange Option | 1.77   | Put        |           |           | 884.08810    | 934.381           | 15.93      | 0.4529 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 18/12/2017 | Foreign Exchange Option | 1.78   | Call       |           |           | 1,051.74880  | 1,012.594         | 16.04      | 0.5313 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 18/12/2017 | Foreign Exchange Option | 1.78   | Put        |           |           | 940.74880    | 992.594           | 16.04      | 0.4687 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 18/12/2017 | Foreign Exchange Option | 1.76   | Call       |           |           | 1,140.13770  | 1,097.834         | 15.83      | 0.5631 | 0.00                 | 0                | 0             |
| HK\$/R                       | On | 18/12/2017 | Foreign Exchange Option | 1.76   | Put        |           |           | 829.13770    | 877.834           | 15.83      | 0.4369 | 0.00                 | 0                | 0             |
| <b>Total HK\$/R Option</b>   |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total HK\$/R</b>          |    |            |                         |        |            |           |           |              |                   |            |        | <b>27,006,129.00</b> | <b>15,930</b>    | <b>0</b>      |
| KES / R                      | On | 13/03/2017 | Foreign Exchange Future |        |            | 0.12830   |           | 0.12900      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| KES / R                      | On | 19/06/2017 | Foreign Exchange Future |        |            | 0.12830   |           | 0.12900      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| KES / R                      | On | 18/09/2017 | Foreign Exchange Future |        |            | 0.12810   |           | 0.12870      |                   |            | 0.0000 | 0.00                 | 0                | 1,382         |
| KES / R                      | On | 18/12/2017 | Foreign Exchange Future |        |            | 0.12810   |           | 0.12780      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| <b>Total KES / R Future</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>1,382</b>  |
| <b>Total KES / R</b>         |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>1,382</b>  |
| NZ\$ / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 9.11250   |           | 9.14070      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| NZ\$ / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 9.24330   |           | 9.27030      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 9.36940   |           | 9.39650      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 9.49460   |           | 9.52280      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| <b>Total NZ\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| NZ\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.09  | Call       |           |           | 0.05620      | 0.001             | 51.29      | 0.0000 | 0.00                 | 0                | 0             |
| NZ\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.09  | Put        |           |           | 1,949.35620  | 1,977.501         | 51.29      | 1.0000 | 0.00                 | 0                | 0             |
| NZ\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.10  | Call       |           |           | 0.05840      | 0.001             | 51.02      | 0.0000 | 0.00                 | 0                | 0             |
| NZ\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.10  | Put        |           |           | 1,959.35840  | 1,987.501         | 51.02      | 1.0000 | 0.00                 | 0                | 0             |
| NZ\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.11  | Call       |           |           | 0.06070      | 0.001             | 50.74      | 0.0000 | 0.00                 | 0                | 0             |
| NZ\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.11  | Put        |           |           | 1,969.36070  | 1,997.501         | 50.74      | 1.0000 | 0.00                 | 0                | 0             |
| NZ\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 10.95  | Call       |           |           | 9.82600      | 9.384             | 16.80      | 0.0305 | 0.00                 | 0                | 0             |
| NZ\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 10.95  | Put        |           |           | 1,689.52600  | 1,716.084         | 16.80      | 0.9695 | 0.00                 | 0                | 0             |
| NZ\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 10.96  | Call       |           |           | 9.65680      | 9.240             | 16.83      | 0.0301 | 0.00                 | 0                | 0             |
| NZ\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 10.96  | Put        |           |           | 1,699.35680  | 1,725.940         | 16.83      | 0.9699 | 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 | 19/06/2017 | Foreign Exchange Option | 10.94  | Call       |           |           | 9.99850      | 9.531             | 16.77      | 0.0310 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 10.94  | Put        |           |           | 1,679.69850  | 1,706.231         | 16.77      | 0.9690 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.58  | Put        |           |           | 1,256.04400  | 1,277.616         | 14.69      | 0.8616 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.59  | Call       |           |           | 71.54490     | 66.033            | 14.70      | 0.1366 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.59  | Put        |           |           | 1,265.04490  | 1,286.633         | 14.70      | 0.8634 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.57  | Call       |           |           | 73.55880     | 68.012            | 14.67      | 0.1401 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.57  | Put        |           |           | 1,247.05880  | 1,268.612         | 14.67      | 0.8599 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.58  | Call       |           |           | 72.54400     | 67.016            | 14.69      | 0.1384 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.80   | Put        |           |           | 855.77320    | 868.176           | 20.83      | 0.5322 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.81   | Call       |           |           | 573.89090    | 558.161           | 20.81      | 0.4655 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.81   | Put        |           |           | 861.09090    | 873.561           | 20.81      | 0.5345 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.82   | Call       |           |           | 569.23050    | 553.572           | 20.79      | 0.4631 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.82   | Put        |           |           | 866.43050    | 878.971           | 20.79      | 0.5369 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.80   | Call       |           |           | 578.57320    | 562.776           | 20.83      | 0.4678 | 0.00          | 0                | 0             |
| <b>Total NZ\$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total NZ\$ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| PULA / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 1.25270   |           | 1.26110      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 1.26920   |           | 1.27750      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.28100   |           | 1.29020      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.29360   |           | 1.30570      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total PULA / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| PULA / R                     | On | 13/03/2017 | Foreign Exchange Option | 1.43   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 13/03/2017 | Foreign Exchange Option | 1.43   | Put        |           |           | 1,689.00000  | 1,773.000         |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 13/03/2017 | Foreign Exchange Option | 1.44   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 13/03/2017 | Foreign Exchange Option | 1.44   | Put        |           |           | 1,789.00000  | 1,873.000         |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 13/03/2017 | Foreign Exchange Option | 1.42   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 13/03/2017 | Foreign Exchange Option | 1.42   | Put        |           |           | 1,589.00000  | 1,673.000         |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/06/2017 | Foreign Exchange Option | 1.38   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/06/2017 | Foreign Exchange Option | 1.38   | Put        |           |           | 1,025.00000  | 1,108.000         |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/06/2017 | Foreign Exchange Option | 1.39   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/06/2017 | Foreign Exchange Option | 1.39   | Put        |           |           | 1,125.00000  | 1,208.000         |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/06/2017 | Foreign Exchange Option | 1.40   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/06/2017 | Foreign Exchange Option | 1.40   | Put        |           |           | 1,225.00000  | 1,308.000         |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.37   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.37   | Put        |           |           | 798.00000    | 890.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.38   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.38   | Put        |           |           | 898.00000    | 990.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.36   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.36   | Put        |           |           | 698.00000    | 790.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.32   | Put        |           |           | 143.00000    | 264.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.30   | Call       |           |           | 57.00000     | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.30   | Put        |           |           | 0.00000      | 64.000            |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.31   | Call       |           |           | 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 | 18/12/2017 | Foreign Exchange Option | 1.31   | Put        |              |           | 43.00000     | 164.000           |            | 1.0000 | 0.00             | 0                | 0             |
| PULA / R                          | On | 18/12/2017 | Foreign Exchange Option | 1.32   | Call       |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00             | 0                | 0             |
| <b>Total PULA / R Option</b>      |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total PULA / R</b>             |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| QUANTO £                          | On | 13/03/2017 | Foreign Exchange Future |        |            | 1.21600      |           | 1.21850      |                   |            | 0.0000 | 0.00             | 0                | 0             |
| QUANTO £                          | On | 19/06/2017 | Foreign Exchange Future |        |            | 1.21890      |           | 1.22140      |                   |            | 0.0000 | 0.00             | 0                | 4,048         |
| QUANTO £                          | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.22220      |           | 1.22470      |                   |            | 0.0000 | 0.00             | 0                | 0             |
| QUANTO £                          | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.22580      |           | 1.22840      |                   |            | 0.0000 | 0.00             | 0                | 0             |
| <b>Total QUANTO £ / \$ Future</b> |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>      | <b>0</b>         | <b>4,048</b>  |
| <b>Total QUANTO £ / \$</b>        |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>      | <b>0</b>         | <b>4,048</b>  |
| QUANTO €                          | On | 13/03/2017 | Foreign Exchange Future |        |            | 1.06320      |           | 1.05980      |                   |            | 0.0000 | 0.00             | 0                | 20            |
| QUANTO €                          | On | 19/06/2017 | Foreign Exchange Future |        |            | 1.06800      |           | 1.06460      |                   |            | 0.0000 | 58,740.00        | 55               | 71,345        |
| QUANTO €                          | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.07320      |           | 1.06980      |                   |            | 0.0000 | 0.00             | 0                | 0             |
| QUANTO €                          | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.07880      |           | 1.07550      |                   |            | 0.0000 | 0.00             | 0                | 0             |
| <b>Total QUANTO € / \$ Future</b> |    |            |                         |        |            |              |           |              |                   |            |        | <b>58,740.00</b> | <b>55</b>        | <b>71,365</b> |
| <b>Total QUANTO € / \$</b>        |    |            |                         |        |            |              |           |              |                   |            |        | <b>58,740.00</b> | <b>55</b>        | <b>71,365</b> |
| RAIN                              | On | 13/03/2017 | Foreign Exchange Future |        |            | 21,960.14000 |           | 22,064.14000 |                   |            | 0.0000 | 0.00             | 0                | 0             |
| RAIN                              | On | 19/06/2017 | Foreign Exchange Future |        |            | 22,319.52000 |           | 22,414.21000 |                   |            | 0.0000 | 0.00             | 0                | 0             |
| <b>Total RAIN Future</b>          |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total RAIN</b>                 |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| SGD / R                           | On | 13/03/2017 | Foreign Exchange Future |        |            | 9.29660      |           | 9.33000      |                   |            | 0.0000 | 0.00             | 0                | 0             |
| SGD / R                           | On | 19/06/2017 | Foreign Exchange Future |        |            | 9.45520      |           | 9.48710      |                   |            | 0.0000 | 0.00             | 0                | 0             |
| <b>Total SGD / R Future</b>       |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| SGD / R                           | On | 13/03/2017 | Foreign Exchange Option | 11.00  | Call       |              |           | 0.04290      | 0.028             | 52.99      | 0.0003 | 0.00             | 0                | 0             |
| SGD / R                           | On | 13/03/2017 | Foreign Exchange Option | 11.00  | Put        |              |           | 1,670.04290  | 1,703.428         | 52.99      | 0.9997 | 0.00             | 0                | 0             |
| SGD / R                           | On | 13/03/2017 | Foreign Exchange Option | 11.01  | Call       |              |           | 0.04290      | 0.028             | 53.26      | 0.0003 | 0.00             | 0                | 0             |
| SGD / R                           | On | 13/03/2017 | Foreign Exchange Option | 11.01  | Put        |              |           | 1,680.04290  | 1,713.428         | 53.26      | 0.9997 | 0.00             | 0                | 0             |
| SGD / R                           | On | 13/03/2017 | Foreign Exchange Option | 10.99  | Call       |              |           | 0.04290      | 0.028             | 52.72      | 0.0003 | 0.00             | 0                | 0             |
| SGD / R                           | On | 13/03/2017 | Foreign Exchange Option | 10.99  | Put        |              |           | 1,660.04290  | 1,693.428         | 52.72      | 0.9997 | 0.00             | 0                | 0             |
| SGD / R                           | On | 19/06/2017 | Foreign Exchange Option | 10.52  | Call       |              |           | 41.03640     | 36.696            | 15.54      | 0.1031 | 0.00             | 0                | 0             |
| SGD / R                           | On | 19/06/2017 | Foreign Exchange Option | 10.52  | Put        |              |           | 1,073.93640  | 1,101.496         | 15.54      | 0.8969 | 0.00             | 0                | 0             |
| SGD / R                           | On | 19/06/2017 | Foreign Exchange Option | 10.53  | Call       |              |           | 40.31810     | 36.081            | 15.57      | 0.1015 | 0.00             | 0                | 0             |
| SGD / R                           | On | 19/06/2017 | Foreign Exchange Option | 10.53  | Put        |              |           | 1,083.21810  | 1,110.881         | 15.57      | 0.8985 | 0.00             | 0                | 0             |
| SGD / R                           | On | 19/06/2017 | Foreign Exchange Option | 10.51  | Call       |              |           | 41.76930     | 37.324            | 15.51      | 0.1047 | 0.00             | 0                | 0             |
| SGD / R                           | On | 19/06/2017 | Foreign Exchange Option | 10.51  | Put        |              |           | 1,064.66930  | 1,092.124         | 15.51      | 0.8953 | 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    |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| <b>Total SGD / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total SGD / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| TRY / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 3.53020   |           | 3.53020      |                   |            | 0.0000 | 69,897,960.00           | 19,800           | 0                |
| TRY / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 3.49370   |           | 3.49180      |                   |            | 0.0000 | 69,175,260.00           | 19,800           | 19,800           |
| <b>Total TRY / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>139,073,220.00</b>   | <b>39,600</b>    | <b>19,800</b>    |
| TRY / R                     | On | 13/03/2017 | Foreign Exchange Option | 4.87   | Call       |           |           | 0.03360      | 0.012             | 97.26      | 0.0002 | 0.00                    | 0                | 0                |
| TRY / R                     | On | 13/03/2017 | Foreign Exchange Option | 4.87   | Put        |           |           | 1,339.83360  | 1,339.812         | 97.26      | 0.9998 | 0.00                    | 0                | 0                |
| TRY / R                     | On | 13/03/2017 | Foreign Exchange Option | 4.88   | Call       |           |           | 0.03090      | 0.011             | 97.26      | 0.0001 | 0.00                    | 0                | 0                |
| TRY / R                     | On | 13/03/2017 | Foreign Exchange Option | 4.88   | Put        |           |           | 1,349.83090  | 1,349.811         | 97.26      | 0.9999 | 0.00                    | 0                | 0                |
| TRY / R                     | On | 13/03/2017 | Foreign Exchange Option | 4.86   | Call       |           |           | 0.03660      | 0.013             | 97.26      | 0.0002 | 0.00                    | 0                | 0                |
| TRY / R                     | On | 13/03/2017 | Foreign Exchange Option | 4.86   | Put        |           |           | 1,329.83660  | 1,329.813         | 97.26      | 0.9998 | 0.00                    | 0                | 0                |
| TRY / R                     | On | 19/06/2017 | Foreign Exchange Option | 4.27   | Call       |           |           | 4.75600      | 4.639             | 20.18      | 0.0331 | 0.00                    | 0                | 0                |
| TRY / R                     | On | 19/06/2017 | Foreign Exchange Option | 4.27   | Put        |           |           | 782.95600    | 780.939           | 20.18      | 0.9669 | 0.00                    | 0                | 0                |
| TRY / R                     | On | 19/06/2017 | Foreign Exchange Option | 4.28   | Call       |           |           | 4.79690      | 4.664             | 20.39      | 0.0329 | 0.00                    | 0                | 0                |
| TRY / R                     | On | 19/06/2017 | Foreign Exchange Option | 4.28   | Put        |           |           | 792.99690    | 790.964           | 20.39      | 0.9671 | 0.00                    | 0                | 0                |
| TRY / R                     | On | 19/06/2017 | Foreign Exchange Option | 4.26   | Call       |           |           | 4.71590      | 4.614             | 19.97      | 0.0332 | 0.00                    | 0                | 0                |
| TRY / R                     | On | 19/06/2017 | Foreign Exchange Option | 4.26   | Put        |           |           | 772.91590    | 770.914           | 19.97      | 0.9668 | 0.00                    | 0                | 0                |
| <b>Total TRY / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total TRY / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>139,073,220.00</b>   | <b>39,600</b>    | <b>19,800</b>    |
| ZMW / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 1.37050   |           | 1.37340      |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| ZMW / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 1.34680   |           | 1.35040      |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| ZMW / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.32780   |           | 1.33110      |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| ZMW / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.30750   |           | 1.31060      |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| <b>Total ZMW / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total ZMW / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total Futures</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>8,493,848,506.97</b> | <b>673,710</b>   | <b>1,085,505</b> |
| <b>Total Options</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>3,524,427.48</b>     | <b>73,640</b>    | <b>1,660,949</b> |
| <b>Grand Total:</b>         |    |            |                         |        |            |           |           |              |                   |            |        | <b>8,497,372,934.45</b> | <b>747,350</b>   | <b>2,746,454</b> |