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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/03/2017

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value  | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 27/03/2017 Foreign Exchange Future |        |            | 12.59890  |           | 12.67700     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 29/03/2017 Foreign Exchange Future |        |            | 12.60340  |           | 12.68160     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 31/03/2017 Foreign Exchange Future |        |            | 12.60790  |           | 12.68560     |                   |            | 0.0000 | 0.00           | 0                | 6,529         |
| \$ / R On 03/04/2017 Foreign Exchange Future |        |            | 12.61430  |           | 12.69150     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 10/04/2017 Foreign Exchange Future |        |            | 12.62910  |           | 12.70540     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 11/04/2017 Foreign Exchange Future |        |            | 12.63120  |           | 12.70740     |                   |            | 0.0000 | 0.00           | 0                | 40            |
| \$ / R On 12/04/2017 Foreign Exchange Future |        |            | 12.63330  |           | 12.70940     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 13/04/2017 Foreign Exchange Future |        |            | 12.63540  |           | 12.71130     |                   |            | 0.0000 | 0.00           | 0                | 722           |
| \$ / R On 18/04/2017 Foreign Exchange Future |        |            | 12.64600  |           | 12.72130     |                   |            | 0.0000 | 0.00           | 0                | 1,450         |
| \$ / R On 20/04/2017 Foreign Exchange Future |        |            | 12.65030  |           | 12.72520     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 21/04/2017 Foreign Exchange Future |        |            | 12.65240  |           | 12.72720     |                   |            | 0.0000 | 0.00           | 0                | 70            |
| \$ / R On 25/04/2017 Foreign Exchange Future |        |            | 12.66080  |           | 12.73530     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 28/04/2017 Foreign Exchange Future |        |            | 12.66730  |           | 12.74170     |                   |            | 0.0000 | 0.00           | 0                | 2,057         |
| \$ / R On 02/05/2017 Foreign Exchange Future |        |            | 12.67580  |           | 12.72180     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 04/05/2017 Foreign Exchange Future |        |            | 12.68010  |           | 12.75450     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 11/05/2017 Foreign Exchange Future |        |            | 12.69500  |           | 12.76950     |                   |            | 0.0000 | 0.00           | 0                | 70            |
| \$ / R On 26/05/2017 Foreign Exchange Future |        |            | 12.72700  |           | 12.80150     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 31/05/2017 Foreign Exchange Future |        |            | 12.73750  |           | 12.81200     |                   |            | 0.0000 | 0.00           | 0                | 40            |
| \$ / R On 19/06/2017 Foreign Exchange Future |        |            | 12.77720  |           | 12.85220     |                   |            | 0.0000 | 696,178,519.20 | 54,486           | 505,310       |
| \$ / R On 28/06/2017 Foreign Exchange Future |        |            | 12.79610  |           | 12.87130     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 30/06/2017 Foreign Exchange Future |        |            | 12.80030  |           | 12.87560     |                   |            | 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 | 12/07/2017 | Foreign Exchange Future |        |            | 12.82570  |           | 12.90120     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 21/07/2017 | Foreign Exchange Future |        |            | 12.84480  |           | 12.92040     |                   |            | 0.0000 | 0.00                  | 0                | 70             |
| \$ / R                     | On | 25/07/2017 | Foreign Exchange Future |        |            | 12.85320  |           | 12.92900     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 27/07/2017 | Foreign Exchange Future |        |            | 12.85750  |           | 12.93320     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 31/07/2017 | Foreign Exchange Future |        |            | 12.86590  |           | 12.94180     |                   |            | 0.0000 | 0.00                  | 0                | 2,274          |
| \$ / R                     | On | 11/08/2017 | Foreign Exchange Future |        |            | 12.88920  |           | 12.96530     |                   |            | 0.0000 | 0.00                  | 0                | 70             |
| \$ / R                     | On | 29/08/2017 | Foreign Exchange Future |        |            | 12.92730  |           | 13.00370     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 12.96960  |           | 13.04650     |                   |            | 0.0000 | 7,522,368.00          | 580              | 25,546         |
| \$ / R                     | On | 27/09/2017 | Foreign Exchange Future |        |            | 12.98860  |           | 13.06570     |                   |            | 0.0000 | 0.00                  | 0                | 415            |
| \$ / R                     | On | 28/09/2017 | Foreign Exchange Future |        |            | 12.99060  |           | 13.06780     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 23/10/2017 | Foreign Exchange Future |        |            | 13.04270  |           | 13.12030     |                   |            | 0.0000 | 0.00                  | 0                | 334            |
| \$ / R                     | On | 27/10/2017 | Foreign Exchange Future |        |            | 13.05100  |           | 13.12870     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/11/2017 | Foreign Exchange Future |        |            | 13.08630  |           | 13.16440     |                   |            | 0.0000 | 0.00                  | 0                | 70             |
| \$ / R                     | On | 28/11/2017 | Foreign Exchange Future |        |            | 13.11750  |           | 13.19590     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 13.15920  |           | 13.23790     |                   |            | 0.0000 | 855,348.00            | 65               | 17,561         |
| \$ / R                     | On | 22/12/2017 | Foreign Exchange Future |        |            | 13.16750  |           | 13.24630     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/02/2018 | Foreign Exchange Future |        |            | 13.27490  |           | 13.35570     |                   |            | 0.0000 | 0.00                  | 0                | 70             |
| \$ / R                     | On | 15/02/2018 | Foreign Exchange Future |        |            | 13.27890  |           | 13.35980     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 13.34360  |           | 13.42570     |                   |            | 0.0000 | 0.00                  | 0                | 170            |
| \$ / R                     | On | 25/04/2018 | Foreign Exchange Future |        |            | 13.41990  |           | 13.50350     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 11/05/2018 | Foreign Exchange Future |        |            | 13.45300  |           | 13.53720     |                   |            | 0.0000 | 0.00                  | 0                | 70             |
| \$ / R                     | On | 15/05/2018 | Foreign Exchange Future |        |            | 13.46120  |           | 13.54560     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 13.53160  |           | 13.61730     |                   |            | 0.0000 | 0.00                  | 0                | 2,415          |
| \$ / R                     | On | 13/08/2018 | Foreign Exchange Future |        |            | 13.64750  |           | 13.73540     |                   |            | 0.0000 | 0.00                  | 0                | 70             |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 13.71990  |           | 13.80920     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/11/2018 | Foreign Exchange Future |        |            | 13.83790  |           | 13.92940     |                   |            | 0.0000 | 0.00                  | 0                | 70             |
| \$ / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 13.90200  |           | 13.99470     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/02/2019 | Foreign Exchange Future |        |            | 14.02820  |           | 14.12340     |                   |            | 0.0000 | 0.00                  | 0                | 70             |
| \$ / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 14.09650  |           | 14.19290     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>704,556,235.20</b> | <b>55,131</b>    | <b>565,563</b> |
| \$ / R                     | On | 27/03/2017 | Foreign Exchange Option | 13.12  | Put        |           |           | 450.94770    | 525.258           | 19.26      | 0.9630 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 27/03/2017 | Foreign Exchange Option | 13.12  | Call       |           |           | 7.94770      | 4.158             | 19.26      | 0.0370 | 0.00                  | 0                | 20,000         |
| \$ / R                     | On | 29/03/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 821.29460    | 897.993           | 21.51      | 0.9891 | 0.00                  | 0                | 60             |
| \$ / R                     | On | 29/03/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 2.89460      | 1.393             | 21.51      | 0.0109 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 29/03/2017 | Foreign Exchange Option | 15.44  | Put        |           |           | 2,758.44550  | 2,836.676         | 43.26      | 0.9996 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 29/03/2017 | Foreign Exchange Option | 15.44  | Call       |           |           | 0.04550      | 0.076             | 43.26      | 0.0004 | 0.00                  | 0                | 60             |
| \$ / R                     | On | 31/03/2017 | Foreign Exchange Option | 14.62  | Put        |           |           | 1,934.53050  | 2,012.176         | 28.53      | 0.9995 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 31/03/2017 | Foreign Exchange Option | 14.62  | Call       |           |           | 0.13050      | 0.076             | 28.53      | 0.0005 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 03/04/2017 | Foreign Exchange Option | 13.14  | Put        |           |           | 471.41290    | 540.297           | 16.32      | 0.9139 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 03/04/2017 | Foreign Exchange Option | 13.14  | Call       |           |           | 22.91290     | 14.597            | 16.32      | 0.0861 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 03/04/2017 | Foreign Exchange Option | 13.08  | Call       |           |           | 28.70840     | 18.453            | 15.90      | 0.1070 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 03/04/2017 | Foreign Exchange Option | 13.08  | Put        |           |           | 417.20840    | 484.153           | 15.90      | 0.8930 | 0.00                  | 0                | 15,400         |
| \$ / R                     | On | 03/04/2017 | Foreign Exchange Option | 13.23  | Put        |           |           | 554.90240    | 626.035           | 16.94      | 0.9377 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 03/04/2017 | Foreign Exchange Option | 13.23  | Call       |           |           | 16.40240     | 10.335            | 16.94      | 0.0623 | 0.00                  | 0                | 15,400         |
| \$ / R                     | On | 10/04/2017 | Foreign Exchange Option | 13.25  | Put        |           |           | 569.59850    | 637.566           | 15.12      | 0.9153 | 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 | 10/04/2017 | Foreign Exchange Option | 13.25      | Call      |           | 24.99850     | 16.666            | 15.12      | 0.0847 | 0.00          | 0                | 1,850         |
| \$ / R           | On | 10/04/2017 | Foreign Exchange Option | 13.50      | Put       |           | 805.99230    | 878.884           | 16.68      | 0.9585 | 0.00          | 0                | 0             |
| \$ / R           | On | 10/04/2017 | Foreign Exchange Option | 13.50      | Call      |           | 11.39230     | 7.984             | 16.68      | 0.0415 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 10/04/2017 | Foreign Exchange Option | 13.75      | Put       |           | 1,050.51100  | 1,125.040         | 18.24      | 0.9784 | 0.00          | 0                | 0             |
| \$ / R           | On | 10/04/2017 | Foreign Exchange Option | 13.75      | Call      |           | 5.91100      | 4.140             | 18.24      | 0.0216 | 0.00          | 0                | 2,100         |
| \$ / R           | On | 10/04/2017 | Foreign Exchange Option | 14.00      | Put       |           | 1,297.87230  | 1,373.165         | 19.73      | 0.9883 | 0.00          | 0                | 0             |
| \$ / R           | On | 10/04/2017 | Foreign Exchange Option | 14.00      | Call      |           | 3.27230      | 2.265             | 19.73      | 0.0117 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 11/04/2017 | Foreign Exchange Option | 13.94      | Put       |           | 1,236.68940  | 1,311.646         | 19.09      | 0.9855 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/04/2017 | Foreign Exchange Option | 13.94      | Call      |           | 4.08940      | 2.846             | 19.09      | 0.0145 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/04/2017 | Foreign Exchange Option | 17.02      | Put       |           | 4,310.70770  | 4,386.727         | 33.35      | 0.9999 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/04/2017 | Foreign Exchange Option | 17.02      | Call      |           | 0.10770      | 0.027             | 33.35      | 0.0001 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/04/2017 | Foreign Exchange Option | 13.95      | Call      |           | 4.20380      | 2.968             | 18.83      | 0.0149 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/04/2017 | Foreign Exchange Option | 13.95      | Put       |           | 1,244.80380  | 1,319.668         | 18.83      | 0.9851 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/04/2017 | Foreign Exchange Option | 13.78      | Put       |           | 1,077.26230  | 1,151.318         | 17.96      | 0.9770 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/04/2017 | Foreign Exchange Option | 13.78      | Call      |           | 6.66230      | 4.618             | 17.96      | 0.0230 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 12/04/2017 | Foreign Exchange Option | 13.66      | Put       |           | 959.93740    | 1,033.140         | 17.37      | 0.9682 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/04/2017 | Foreign Exchange Option | 13.66      | Call      |           | 9.33740      | 6.440             | 17.37      | 0.0318 | 0.00          | 0                | 1,269         |
| \$ / R           | On | 13/04/2017 | Foreign Exchange Option | 13.94      | Put       |           | 1,233.28280  | 1,307.878         | 18.51      | 0.9838 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/04/2017 | Foreign Exchange Option | 13.94      | Call      |           | 4.58280      | 3.278             | 18.51      | 0.0162 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/04/2017 | Foreign Exchange Option | 13.50      | Put       |           | 805.17280    | 876.217           | 16.58      | 0.9458 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/04/2017 | Foreign Exchange Option | 13.50      | Call      |           | 16.47280     | 11.617            | 16.58      | 0.0542 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 18/04/2017 | Foreign Exchange Option | 14.39      | Put       |           | 1,670.68900  | 1,745.290         | 18.83      | 0.9937 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/04/2017 | Foreign Exchange Option | 14.39      | Call      |           | 1.98900      | 1.290             | 18.83      | 0.0063 | 0.00          | 0                | 0             |
| \$ / R           | On | 20/04/2017 | Foreign Exchange Option | 12.86      | Put       |           | 270.76540    | 321.568           | 13.90      | 0.6554 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 20/04/2017 | Foreign Exchange Option | 12.86      | Call      |           | 135.96540    | 111.868           | 13.90      | 0.3446 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/04/2017 | Foreign Exchange Option | 14.31      | Put       |           | 1,586.65250  | 1,660.431         | 18.84      | 0.9878 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/04/2017 | Foreign Exchange Option | 14.31      | Call      |           | 3.85250      | 2.831             | 18.84      | 0.0122 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 15.06      | Put       |           | 2,325.55520  | 2,399.848         | 20.30      | 0.9972 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 15.06      | Call      |           | 0.85520      | 0.648             | 20.30      | 0.0028 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 13.80      | Call      |           | 19.30180     | 15.321            | 17.37      | 0.0549 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 13.80      | Put       |           | 1,084.00180  | 1,154.521         | 17.37      | 0.9451 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 13.50      | Call      |           | 38.43750     | 30.772            | 16.38      | 0.1040 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 13.50      | Put       |           | 803.13750    | 869.971           | 16.38      | 0.8960 | 0.00          | 0                | 60            |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 15.69      | Put       |           | 2,955.28930  | 3,029.804         | 24.39      | 0.9978 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 15.69      | Call      |           | 0.58930      | 0.604             | 24.39      | 0.0022 | 0.00          | 0                | 60            |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 16.67      | Put       |           | 3,935.51250  | 4,009.749         | 30.25      | 0.9983 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 16.67      | Call      |           | 0.81250      | 0.549             | 30.25      | 0.0017 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 14.10      | Call      |           | 9.70830      | 7.283             | 18.14      | 0.0276 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 14.10      | Put       |           | 1,374.40830  | 1,446.483         | 18.14      | 0.9724 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 15.00      | Call      |           | 0.99160      | 0.750             | 20.16      | 0.0032 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2017 | Foreign Exchange Option | 15.00      | Put       |           | 2,265.69160  | 2,339.950         | 20.16      | 0.9968 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2017 | Foreign Exchange Option | 14.23      | Put       |           | 1,497.43280  | 1,569.622         | 18.39      | 0.9748 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2017 | Foreign Exchange Option | 14.23      | Call      |           | 9.13280      | 6.922             | 18.39      | 0.0252 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/05/2017 | Foreign Exchange Option | 12.72      | Put       |           | 0.00000      | 253.141           | 13.57      | 0.5215 | 15,188,472.00 | 60,000           | 30,000        |
| \$ / R           | On | 02/05/2017 | Foreign Exchange Option | 12.72      | Call      |           | 0.00000      | 208.941           | 13.57      | 0.4785 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/05/2017 | Foreign Exchange Option | 13.65      | Put       |           | 939.45900    | 1,006.658         | 16.88      | 0.8932 | 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 | 04/05/2017 | Foreign Exchange Option | 13.65  | Call       |           |           | 43.95900     | 36.758            | 16.88      | 0.1068 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 11/05/2017 | Foreign Exchange Option | 13.52  | Put        |           |           | 823.45900    | 887.504           | 16.47      | 0.8419 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/05/2017 | Foreign Exchange Option | 13.52  | Call       |           |           | 72.95900     | 62.504            | 16.47      | 0.1581 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/05/2017 | Foreign Exchange Option | 15.97  | Put        |           |           | 3,171.93390  | 3,245.943         | 21.83      | 0.9922 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/05/2017 | Foreign Exchange Option | 15.97  | Call       |           |           | 3.43390      | 2.943             | 21.83      | 0.0078 | 0.00          | 0                | 60            |
| \$ / R           | On | 26/05/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 810.59530    | 872.194           | 16.39      | 0.7933 | 0.00          | 0                | 60            |
| \$ / R           | On | 26/05/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 112.09530    | 99.194            | 16.39      | 0.2067 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2017 | Foreign Exchange Option | 12.93  | Put        |           |           | 384.77420    | 431.674           | 14.56      | 0.5806 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2017 | Foreign Exchange Option | 12.93  | Call       |           |           | 266.77420    | 239.174           | 14.56      | 0.4194 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.52  | Call       |           |           | 15.54220     | 14.086            | 20.31      | 0.0295 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.52  | Put        |           |           | 2,683.34220  | 2,756.886         | 20.31      | 0.9705 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.53  | Call       |           |           | 15.33090     | 13.872            | 20.31      | 0.0291 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.53  | Put        |           |           | 2,693.13090  | 2,766.672         | 20.31      | 0.9709 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.51  | Call       |           |           | 15.75650     | 14.302            | 20.31      | 0.0299 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.34  | Call       |           |           | 200.99350    | 182.554           | 15.67      | 0.3021 | 0.00          | 0                | 4,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.00  | Call       |           |           | 0.00000      | 847.067           | 13.05      | 0.8428 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.00  | Put        |           |           | 0.00000      | 69.867            | 13.05      | 0.1572 | 10,480.07     | 150              | 150           |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.36  | Put        |           |           | 704.16830    | 761.160           | 15.73      | 0.7038 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.36  | Call       |           |           | 196.36830    | 178.360           | 15.73      | 0.2962 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.25  | Put        |           |           | 107.75150    | 129.070           | 13.28      | 0.2498 | 0.00          | 0                | 4,500         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.65  | Put        |           |           | 253.05460    | 287.881           | 13.89      | 0.4285 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.65  | Call       |           |           | 455.25460    | 415.081           | 13.89      | 0.5715 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.45  | Put        |           |           | 774.71400    | 833.527           | 15.99      | 0.7292 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.45  | Call       |           |           | 176.91400    | 160.727           | 15.99      | 0.2708 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.34  | Put        |           |           | 688.79350    | 745.354           | 15.67      | 0.6979 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.13  | Put        |           |           | 534.76020    | 586.243           | 15.07      | 0.6289 | 0.00          | 0                | 500           |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.16  | Call       |           |           | 248.07660    | 225.350           | 15.15      | 0.3605 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.16  | Put        |           |           | 555.87660    | 608.150           | 15.15      | 0.6395 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.90  | Call       |           |           | 336.44710    | 306.120           | 14.40      | 0.4606 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.90  | Put        |           |           | 384.24710    | 428.920           | 14.40      | 0.5394 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.25  | Call       |           |           | 709.95150    | 656.270           | 13.28      | 0.7502 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.80  | Call       |           |           | 117.58960    | 106.545           | 16.89      | 0.1890 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.70  | Put        |           |           | 979.85200    | 1,042.474         | 16.63      | 0.7904 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.70  | Call       |           |           | 132.05200    | 119.674           | 16.63      | 0.2096 | 0.00          | 0                | 500           |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.00  | Put        |           |           | 2,176.49420  | 2,249.389         | 19.52      | 0.9470 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.00  | Call       |           |           | 28.69420     | 26.589            | 19.52      | 0.0530 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.13  | Call       |           |           | 256.96020    | 233.443           | 15.07      | 0.3711 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.80  | Put        |           |           | 327.34890    | 367.084           | 14.12      | 0.4963 | 0.00          | 0                | 4,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.39  | Put        |           |           | 727.44320    | 785.062           | 15.82      | 0.7125 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.39  | Call       |           |           | 189.64320    | 172.262           | 15.82      | 0.2875 | 0.00          | 0                | 4,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.15  | Put        |           |           | 2,321.98720  | 2,395.363         | 19.83      | 0.9546 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.15  | Call       |           |           | 24.18720     | 22.563            | 19.83      | 0.0454 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,065.38960  | 1,129.345         | 16.89      | 0.8110 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 167.00440    | 151.459           | 16.12      | 0.2573 | 0.00          | 0                | 4,500         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.69  | Put        |           |           | 971.39930    | 1,033.880         | 16.61      | 0.7883 | 0.00          | 0                | 250           |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.69  | Call       |           |           | 133.59930    | 121.080           | 16.61      | 0.2117 | 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 | 19/06/2017 | Foreign Exchange Option | 12.71  | Call       |           |           | 423.69590    | 385.516           | 13.98      | 0.5442 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.71  | Put        |           |           | 281.49590    | 318.316           | 13.98      | 0.4558 | 0.00          | 0                | 17,600        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 12.80  | Call       |           |           | 379.54890    | 344.284           | 14.12      | 0.5037 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.13  | Put        |           |           | 1,358.72160  | 1,425.894         | 17.73      | 0.8656 | 0.00          | 0                | 17,600        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.26  | Put        |           |           | 1,476.97770  | 1,545.310         | 18.00      | 0.8832 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.26  | Call       |           |           | 69.17770     | 62.510            | 18.00      | 0.1168 | 0.00          | 0                | 3,156         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.40  | Put        |           |           | 2,566.11480  | 2,639.700         | 20.26      | 0.9653 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.40  | Call       |           |           | 18.31480     | 16.900            | 20.26      | 0.0347 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 814.80440    | 874.259           | 16.12      | 0.7427 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.00  | Put        |           |           | 1,241.38490  | 1,307.579         | 17.41      | 0.8462 | 0.00          | 0                | 69,000        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.20  | Put        |           |           | 3,353.93250  | 3,427.670         | 20.61      | 0.9887 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.20  | Call       |           |           | 6.13250      | 4.871             | 20.61      | 0.0113 | 0.00          | 0                | 69,520        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.00  | Put        |           |           | 3,155.85660  | 3,229.488         | 20.52      | 0.9850 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.00  | Call       |           |           | 8.05660      | 6.688             | 20.52      | 0.0150 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.13  | Call       |           |           | 80.92160     | 73.094            | 17.73      | 0.1344 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.33  | Put        |           |           | 1,541.31860  | 1,610.298         | 18.14      | 0.8917 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.85  | Put        |           |           | 3,007.69120  | 3,081.262         | 20.46      | 0.9814 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.85  | Call       |           |           | 9.89120      | 8.462             | 20.46      | 0.0186 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.87  | Call       |           |           | 108.49400    | 98.295            | 17.07      | 0.1759 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.87  | Put        |           |           | 1,126.29400  | 1,191.095         | 17.07      | 0.8241 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.00  | Call       |           |           | 93.58490     | 84.779            | 17.41      | 0.1538 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.86  | Call       |           |           | 9.75670      | 8.331             | 20.46      | 0.0184 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.50  | Put        |           |           | 1,699.50590  | 1,769.831         | 18.49      | 0.9098 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.50  | Call       |           |           | 51.70590     | 47.031            | 18.49      | 0.0902 | 0.00          | 0                | 42,178        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.83  | Call       |           |           | 113.59280    | 102.920           | 16.97      | 0.1833 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.83  | Put        |           |           | 1,091.39280  | 1,155.719         | 16.97      | 0.8167 | 0.00          | 0                | 2,280         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.33  | Call       |           |           | 63.51860     | 57.498            | 18.14      | 0.1083 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.18  | Put        |           |           | 1,404.09430  | 1,471.615         | 17.83      | 0.8726 | 0.00          | 0                | 1,400         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.10  | Put        |           |           | 3,254.82820  | 3,328.510         | 20.57      | 0.9870 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.10  | Call       |           |           | 7.02820      | 5.710             | 20.57      | 0.0130 | 0.00          | 0                | 1,400         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.11  | Call       |           |           | 82.73920     | 74.884            | 17.69      | 0.1374 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.11  | Put        |           |           | 1,340.53920  | 1,407.684         | 17.69      | 0.8626 | 0.00          | 0                | 2,850         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.86  | Put        |           |           | 3,017.55670  | 3,091.131         | 20.46      | 0.9816 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.26  | Call       |           |           | 5.65170      | 4.426             | 20.64      | 0.0103 | 0.00          | 0                | 2,850         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 18.05  | Call       |           |           | 0.25790      | 0.156             | 20.81      | 0.0005 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 18.05  | Put        |           |           | 5,198.05790  | 5,272.956         | 20.81      | 0.9995 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 18.65  | Put        |           |           | 5,797.87810  | 5,872.844         | 20.81      | 0.9999 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 18.65  | Call       |           |           | 0.07810      | 0.044             | 20.81      | 0.0001 | 0.00          | 0                | 150           |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.18  | Call       |           |           | 76.29430     | 68.815            | 17.83      | 0.1274 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.23  | Put        |           |           | 1,449.56180  | 1,517.600         | 17.94      | 0.8793 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.73  | Put        |           |           | 3,880.75960  | 3,954.838         | 20.81      | 0.9949 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.73  | Call       |           |           | 2.95960      | 2.038             | 20.81      | 0.0051 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 18.15  | Put        |           |           | 5,298.01200  | 5,372.927         | 20.81      | 0.9996 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 18.15  | Call       |           |           | 0.21200      | 0.127             | 20.81      | 0.0004 | 0.00          | 0                | 1,297         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 16.26  | Put        |           |           | 3,413.45170  | 3,487.226         | 20.64      | 0.9897 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.00  | Put        |           |           | 447.09340    | 494.889           | 14.69      | 0.5800 | 0.00          | 0                | 69,520        |

| 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 | 15.50  | Call       |           |           | 15.97320     | 14.522            | 20.30      | 0.0303 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.50  | Put        |           |           | 2,663.77320  | 2,737.322         | 20.30      | 0.9697 | 0.00          | 0                | 150           |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.78  | Call       |           |           | 10.88600     | 9.438             | 20.42      | 0.0206 | 0.00          | 0                | 19,880        |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.78  | Put        |           |           | 2,938.68600  | 3,012.238         | 20.42      | 0.9794 | 0.00          | 0                | 3,155         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.23  | Call       |           |           | 71.76180     | 64.800            | 17.94      | 0.1207 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 15.51  | Put        |           |           | 2,673.55650  | 2,747.102         | 20.31      | 0.9701 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 19.71  | Put        |           |           | 6,857.80850  | 6,932.804         | 20.81      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 19.71  | Call       |           |           | 0.00850      | 0.004             | 20.81      | 0.0000 | 0.00          | 0                | 3,155         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.89  | Call       |           |           | 32.58370     | 30.055            | 19.29      | 0.0595 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 14.89  | Put        |           |           | 2,070.38370  | 2,142.855         | 19.29      | 0.9405 | 0.00          | 0                | 1,297         |
| \$ / R           | On | 19/06/2017 | Foreign Exchange Option | 13.00  | Call       |           |           | 299.29340    | 272.089           | 14.69      | 0.4200 | 0.00          | 0                | 2,378         |
| \$ / R           | On | 28/06/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 817.48860    | 875.925           | 16.07      | 0.7262 | 0.00          | 0                | 60            |
| \$ / R           | On | 28/06/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 188.78860    | 172.025           | 16.07      | 0.2738 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2017 | Foreign Exchange Option | 16.24  | Put        |           |           | 3,376.12780  | 3,449.807         | 20.20      | 0.9869 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2017 | Foreign Exchange Option | 16.24  | Call       |           |           | 7.42780      | 5.907             | 20.20      | 0.0131 | 0.00          | 0                | 60            |
| \$ / R           | On | 30/06/2017 | Foreign Exchange Option | 13.70  | Put        |           |           | 980.24160    | 1,041.724         | 16.57      | 0.7704 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/06/2017 | Foreign Exchange Option | 13.70  | Call       |           |           | 155.84160    | 142.024           | 16.57      | 0.2296 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/07/2017 | Foreign Exchange Option | 17.98  | Put        |           |           | 5,079.40310  | 5,154.708         | 19.55      | 0.9989 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/07/2017 | Foreign Exchange Option | 17.98  | Call       |           |           | 0.60310      | 0.408             | 19.55      | 0.0011 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/07/2017 | Foreign Exchange Option | 13.95  | Call       |           |           | 141.15820    | 129.277           | 17.05      | 0.1998 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/07/2017 | Foreign Exchange Option | 13.95  | Put        |           |           | 1,189.95820  | 1,253.577         | 17.05      | 0.8002 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 21/07/2017 | Foreign Exchange Option | 14.56  | Call       |           |           | 88.28600     | 80.989            | 18.20      | 0.1264 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/07/2017 | Foreign Exchange Option | 14.56  | Put        |           |           | 1,727.88600  | 1,796.189         | 18.20      | 0.8736 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/07/2017 | Foreign Exchange Option | 14.30  | Put        |           |           | 1,491.00920  | 1,556.527         | 17.66      | 0.8365 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/07/2017 | Foreign Exchange Option | 14.30  | Call       |           |           | 120.00920    | 109.727           | 17.66      | 0.1635 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 25/07/2017 | Foreign Exchange Option | 13.20  | Call       |           |           | 335.00610    | 309.043           | 15.19      | 0.3994 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/07/2017 | Foreign Exchange Option | 13.20  | Put        |           |           | 606.00610    | 655.843           | 15.19      | 0.6006 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 27/07/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 823.85630    | 879.471           | 15.91      | 0.6818 | 0.00          | 0                | 60            |
| \$ / R           | On | 27/07/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 257.05630    | 236.971           | 15.91      | 0.3182 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2017 | Foreign Exchange Option | 16.53  | Put        |           |           | 3,606.54790  | 3,680.456         | 19.30      | 0.9842 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2017 | Foreign Exchange Option | 16.53  | Call       |           |           | 9.74790      | 7.956             | 19.30      | 0.0158 | 0.00          | 0                | 60            |
| \$ / R           | On | 31/07/2017 | Foreign Exchange Option | 13.72  | Put        |           |           | 995.61830    | 1,054.478         | 16.36      | 0.7279 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/07/2017 | Foreign Exchange Option | 13.72  | Call       |           |           | 217.41830    | 200.378           | 16.36      | 0.2721 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/08/2017 | Foreign Exchange Option | 13.75  | Put        |           |           | 1,019.56880  | 1,078.151         | 16.38      | 0.7196 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/08/2017 | Foreign Exchange Option | 13.75  | Call       |           |           | 234.86880    | 217.351           | 16.38      | 0.2804 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/08/2017 | Foreign Exchange Option | 16.84  | Put        |           |           | 3,861.15890  | 3,936.470         | 21.19      | 0.9652 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/08/2017 | Foreign Exchange Option | 16.84  | Call       |           |           | 24.85890     | 23.770            | 21.19      | 0.0348 | 0.00          | 0                | 60            |
| \$ / R           | On | 29/08/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 828.82930    | 882.014           | 15.73      | 0.6421 | 0.00          | 0                | 60            |
| \$ / R           | On | 29/08/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 332.52930    | 309.314           | 15.73      | 0.3579 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.75  | Call       |           |           | 313.04700    | 292.353           | 16.15      | 0.3233 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.75  | Put        |           |           | 1,016.54700  | 1,072.753         | 16.15      | 0.6767 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.75  | Call       |           |           | 672.18940    | 630.283           | 14.25      | 0.5873 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.75  | Put        |           |           | 375.68940    | 410.683           | 14.25      | 0.4127 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.76  | Call       |           |           | 310.73210    | 290.189           | 16.17      | 0.3213 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.50  | Call       |           |           | 181.01090    | 167.806           | 17.54      | 0.1994 | 0.00          | 0                | 7,202         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.38  | Call       |           |           | 23.37870     | 20.784            | 21.21      | 0.0293 | 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 | 18/09/2017 | Foreign Exchange Option | 17.38   | Put        |           |           | 4,356.87870   | 4,431.185         | 21.21      | 0.9707 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.00   | Put        |           |           | 116.65830     | 133.193           | 13.34      | 0.1904 | 0.00          | 0                | 7,602         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.39   | Call       |           |           | 23.15060      | 20.578            | 21.21      | 0.0291 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.39   | Put        |           |           | 4,366.65060   | 4,440.978         | 21.21      | 0.9709 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.37   | Call       |           |           | 23.60890      | 20.992            | 21.21      | 0.0296 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.37   | Put        |           |           | 4,347.10890   | 4,421.392         | 21.21      | 0.9704 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.50   | Put        |           |           | 1,634.51090   | 1,698.206         | 17.54      | 0.8006 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.20   | Call       |           |           | 225.65040     | 210.758           | 17.06      | 0.2431 | 0.00          | 0                | 90            |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.14   | Call       |           |           | 496.51540     | 464.718           | 14.93      | 0.4713 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.14   | Put        |           |           | 590.01540     | 635.118           | 14.93      | 0.5287 | 0.00          | 0                | 90            |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.80   | Call       |           |           | 646.76350     | 605.957           | 14.32      | 0.5719 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.80   | Put        |           |           | 400.26350     | 436.357           | 14.32      | 0.4281 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.00   | Call       |           |           | 1,163.15830   | 1,102.793         | 13.34      | 0.8096 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.69   | Call       |           |           | 156.73180     | 145.247           | 17.83      | 0.1756 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.50   | Put        |           |           | 831.12240     | 883.212           | 15.65      | 0.6216 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.50   | Call       |           |           | 377.62240     | 352.812           | 15.65      | 0.3784 | 0.00          | 0                | 5,480         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.00   | Put        |           |           | 3,015.77590   | 3,088.287         | 19.85      | 0.9246 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.00   | Call       |           |           | 62.27590      | 57.887            | 19.85      | 0.0754 | 0.00          | 0                | 3,680         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.20   | Put        |           |           | 1,379.15040   | 1,441.158         | 17.06      | 0.7569 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.40   | Put        |           |           | 760.83630     | 811.136           | 15.45      | 0.5974 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.00   | Put        |           |           | 3,987.26910   | 4,060.596         | 21.21      | 0.9593 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.00   | Call       |           |           | 33.76910      | 30.196            | 21.21      | 0.0407 | 0.00          | 0                | 650           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.47   | Call       |           |           | 185.20340     | 171.705           | 17.50      | 0.2034 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.47   | Put        |           |           | 1,608.70340   | 1,672.105         | 17.50      | 0.7966 | 0.00          | 0                | 150           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.69   | Put        |           |           | 1,800.23180   | 1,865.647         | 17.83      | 0.8244 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.80   | Call       |           |           | 38.49410      | 35.878            | 21.13      | 0.0475 | 0.00          | 0                | 110           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.00   | Call       |           |           | 553.20600     | 517.532           | 14.65      | 0.5114 | 0.00          | 0                | 7,202         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.00   | Put        |           |           | 506.70600     | 547.932           | 14.65      | 0.4886 | 0.00          | 0                | 3,099         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 18.00   | Put        |           |           | 4,966.07890   | 5,041.478         | 21.21      | 0.9833 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 18.00   | Call       |           |           | 12.57890      | 11.078            | 21.21      | 0.0167 | 0.00          | 0                | 3,099         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.40   | Call       |           |           | 407.33630     | 380.736           | 15.45      | 0.4026 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.32   | Put        |           |           | 1,480.84360   | 1,543.114         | 17.27      | 0.7752 | 0.00          | 0                | 110           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.03   | Put        |           |           | 4,016.31440   | 4,089.729         | 21.21      | 0.9603 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.03   | Call       |           |           | 32.81440      | 29.329            | 21.21      | 0.0397 | 0.00          | 0                | 110           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.22   | Call       |           |           | 222.47240     | 207.794           | 17.10      | 0.2400 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.22   | Put        |           |           | 1,395.97240   | 1,458.194         | 17.10      | 0.7600 | 0.00          | 0                | 110           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.80   | Put        |           |           | 3,791.99410   | 3,866.278         | 21.13      | 0.9525 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.76   | Put        |           |           | 1,024.23210   | 1,080.589         | 16.17      | 0.6787 | 0.00          | 0                | 960           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Put        |           |           | 986,953.50000 | 987,030.400       | 21.21      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Call       |           |           | 0.00000       | 0.000             | 21.21      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.40   | Put        |           |           | 3,402.09910   | 3,475.630         | 20.49      | 0.9405 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.40   | Call       |           |           | 48.59910      | 45.230            | 20.49      | 0.0595 | 0.00          | 0                | 960           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.32   | Call       |           |           | 207.34360     | 192.714           | 17.27      | 0.2248 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/09/2017 | Foreign Exchange Option | 13.50   | Put        |           |           | 833.41250     | 885.273           | 15.66      | 0.6127 | 0.00          | 0                | 60            |
| \$ / R           | On | 27/09/2017 | Foreign Exchange Option | 13.50   | Call       |           |           | 399.11250     | 373.873           | 15.66      | 0.3873 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/09/2017 | Foreign Exchange Option | 17.13   | Put        |           |           | 4,100.32130   | 4,173.220         | 21.27      | 0.9584 | 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      |           | 36.02130     | 31.820            | 21.27      | 0.0416 | 0.00          | 0                | 60            |
| \$ / R           | On | 28/09/2017 | Foreign Exchange Option | 13.18      | Put       |           | 620.10010    | 665.671           | 15.03      | 0.5316 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2017 | Foreign Exchange Option | 13.18      | Call      |           | 507.90010    | 476.271           | 15.03      | 0.4684 | 0.00          | 0                | 0             |
| \$ / R           | On | 23/10/2017 | Foreign Exchange Option | 14.81      | Put       |           | 1,885.61200  | 1,951.085         | 17.93      | 0.8036 | 0.00          | 0                | 0             |
| \$ / R           | On | 23/10/2017 | Foreign Exchange Option | 14.81      | Call      |           | 195.91200    | 183.785           | 17.93      | 0.1964 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 13.50      | Put       |           | 841.98030    | 893.552           | 15.72      | 0.5859 | 0.00          | 0                | 60            |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 13.50      | Call      |           | 470.68030    | 444.552           | 15.72      | 0.4141 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 17.45      | Put       |           | 4,366.09940  | 4,439.658         | 21.45      | 0.9520 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 17.45      | Call      |           | 44.79940     | 40.658            | 21.45      | 0.0480 | 0.00          | 0                | 60            |
| \$ / R           | On | 13/11/2017 | Foreign Exchange Option | 13.98      | Put       |           | 1,194.17030  | 1,252.731         | 16.59      | 0.6659 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/11/2017 | Foreign Exchange Option | 13.98      | Call      |           | 378.57030    | 359.031           | 16.59      | 0.3341 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2017 | Foreign Exchange Option | 17.74      | Put       |           | 4,597.99410  | 4,672.408         | 21.46      | 0.9460 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2017 | Foreign Exchange Option | 17.74      | Call      |           | 53.89410     | 49.908            | 21.46      | 0.0540 | 0.00          | 0                | 60            |
| \$ / R           | On | 28/11/2017 | Foreign Exchange Option | 13.50      | Put       |           | 848.82750    | 900.328           | 15.74      | 0.5616 | 0.00          | 0                | 60            |
| \$ / R           | On | 28/11/2017 | Foreign Exchange Option | 13.50      | Call      |           | 544.72750    | 517.828           | 15.74      | 0.4384 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.29      | Call      |           | 92.25490     | 83.842            | 21.34      | 0.0818 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.29      | Put       |           | 4,144.35490  | 4,214.642         | 21.34      | 0.9182 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.00      | Call      |           | 790.92510    | 753.813           | 14.94      | 0.5631 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.00      | Put       |           | 553.02510    | 594.613           | 14.94      | 0.4369 | 0.00          | 0                | 2,580         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.30      | Call      |           | 91.63690     | 83.270            | 21.34      | 0.0813 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.30      | Put       |           | 4,153.73690  | 4,224.070         | 21.34      | 0.9187 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.31      | Call      |           | 91.02260     | 82.701            | 21.34      | 0.0809 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.31      | Put       |           | 4,163.12260  | 4,233.501         | 21.34      | 0.9191 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.23      | Call      |           | 690.66410    | 658.174           | 15.29      | 0.5100 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.23      | Put       |           | 682.76410    | 728.974           | 15.29      | 0.4900 | 0.00          | 0                | 20,403        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.12      | Put       |           | 2,123.11500  | 2,188.735         | 18.21      | 0.7901 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.12      | Call      |           | 241.01500    | 227.935           | 18.21      | 0.2099 | 0.00          | 0                | 40,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.21      | Call      |           | 1,254.43730  | 1,198.891         | 14.02      | 0.7518 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.21      | Put       |           | 226.53730    | 249.691           | 14.02      | 0.2482 | 0.00          | 0                | 18,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.00      | Call      |           | 1,408.32050  | 1,349.032         | 13.88      | 0.7970 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.00      | Put       |           | 170.42050    | 189.832           | 13.88      | 0.2030 | 0.00          | 0                | 20,403        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.50      | Call      |           | 1,060.13440  | 1,009.955         | 14.20      | 0.6848 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.50      | Put       |           | 322.23440    | 350.755           | 14.20      | 0.3152 | 0.00          | 0                | 2,600         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.12      | Call      |           | 736.98560    | 702.030           | 15.12      | 0.5351 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.12      | Put       |           | 619.08560    | 662.830           | 15.12      | 0.4649 | 0.00          | 0                | 40,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.13      | Put       |           | 3,990.75110  | 4,064.305         | 21.34      | 0.9103 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.13      | Call      |           | 98.65110     | 93.505            | 21.34      | 0.0897 | 0.00          | 0                | 34,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.24      | Put       |           | 3,139.71430  | 3,212.238         | 19.84      | 0.8738 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.24      | Call      |           | 137.61430    | 131.438           | 19.84      | 0.1262 | 0.00          | 0                | 20,403        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.00      | Put       |           | 2,019.70910  | 2,084.411         | 18.06      | 0.7775 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.00      | Call      |           | 257.60910    | 243.611           | 18.06      | 0.2225 | 0.00          | 0                | 2,580         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.50      | Call      |           | 340.02360    | 323.387           | 17.42      | 0.2838 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.50      | Put       |           | 1,602.12360  | 1,664.187         | 17.42      | 0.7162 | 0.00          | 0                | 2,055         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.15      | Call      |           | 409.48900    | 390.459           | 16.83      | 0.3343 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.15      | Put       |           | 1,321.58900  | 1,381.259         | 16.83      | 0.6657 | 0.00          | 0                | 16,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.17      | Put       |           | 4,029.42570  | 4,101.798         | 21.34      | 0.9123 | 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 | 17.17      | Call      |           | 97.32570     | 90.998            | 21.34      | 0.0877 | 0.00          | 0                | 16,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.53      | Call      |           | 334.76580    | 317.857           | 17.45      | 0.2797 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.53      | Put       |           | 1,626.86580  | 1,688.657         | 17.45      | 0.7203 | 0.00          | 0                | 22,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.18      | Call      |           | 402.90140    | 384.177           | 16.88      | 0.3296 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.18      | Put       |           | 1,345.00140  | 1,404.977         | 16.88      | 0.6704 | 0.00          | 0                | 16,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.20      | Put       |           | 4,058.44950  | 4,129.958         | 21.34      | 0.9138 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.20      | Call      |           | 96.34950     | 89.158            | 21.34      | 0.0862 | 0.00          | 0                | 16,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.00      | Call      |           | 444.41870    | 423.751           | 16.57      | 0.3585 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.00      | Put       |           | 1,206.51870  | 1,264.551         | 16.57      | 0.6415 | 0.00          | 0                | 33,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 18.06      | Put       |           | 4,876.51430  | 4,949.765         | 21.34      | 0.9485 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 18.06      | Call      |           | 54.41430     | 48.965            | 21.34      | 0.0515 | 0.00          | 0                | 2,055         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.09      | Call      |           | 423.05760    | 403.388           | 16.72      | 0.3438 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.09      | Put       |           | 1,275.15760  | 1,334.188         | 16.72      | 0.6562 | 0.00          | 0                | 16,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.55      | Put       |           | 3,433.79310  | 3,507.130         | 20.38      | 0.8883 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.55      | Call      |           | 121.69310    | 116.330           | 20.38      | 0.1117 | 0.00          | 0                | 52,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.82      | Put       |           | 3,692.11030  | 3,766.041         | 20.85      | 0.8991 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.82      | Call      |           | 110.01030    | 105.241           | 20.85      | 0.1009 | 0.00          | 0                | 22,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.35      | Call      |           | 644.04270    | 613.730           | 15.49      | 0.4836 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.35      | Put       |           | 756.14270    | 804.530           | 15.49      | 0.5164 | 0.00          | 0                | 52,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.00      | Call      |           | 152.15960    | 145.232           | 19.43      | 0.1392 | 0.00          | 0                | 2,600         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.00      | Put       |           | 2,914.25960  | 2,986.032         | 19.43      | 0.8608 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.24      | Put       |           | 4,097.17470  | 4,167.558         | 21.34      | 0.9158 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.24      | Call      |           | 95.07470     | 86.759            | 21.34      | 0.0842 | 0.00          | 0                | 33,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.38      | Call      |           | 632.93090    | 603.116           | 15.53      | 0.4771 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.38      | Put       |           | 775.03090    | 823.916           | 15.53      | 0.5229 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/12/2017 | Foreign Exchange Option | 13.50      | Put       |           | 853.66130    | 904.486           | 15.74      | 0.5455 | 0.00          | 0                | 60            |
| \$ / R           | On | 22/12/2017 | Foreign Exchange Option | 13.50      | Call      |           | 599.96130    | 571.986           | 15.74      | 0.4545 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/12/2017 | Foreign Exchange Option | 18.02      | Put       |           | 4,832.27800  | 4,905.337         | 21.34      | 0.9453 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/12/2017 | Foreign Exchange Option | 18.02      | Call      |           | 58.57800     | 52.837            | 21.34      | 0.0547 | 0.00          | 0                | 60            |
| \$ / R           | On | 13/02/2018 | Foreign Exchange Option | 14.20      | Put       |           | 1,351.74850  | 1,412.274         | 16.82      | 0.6341 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/02/2018 | Foreign Exchange Option | 14.20      | Call      |           | 507.44850    | 487.174           | 16.82      | 0.3659 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/02/2018 | Foreign Exchange Option | 14.18      | Put       |           | 1,336.20840  | 1,396.615         | 16.79      | 0.6299 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/02/2018 | Foreign Exchange Option | 14.18      | Call      |           | 516.00840    | 495.515           | 16.79      | 0.3701 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.46      | Put       |           | 2,362.82700  | 2,431.750         | 18.44      | 0.7611 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.46      | Call      |           | 328.52700    | 315.350           | 18.44      | 0.2389 | 0.00          | 0                | 3,867         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.49      | Call      |           | 162.23240    | 151.716           | 21.19      | 0.1196 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.49      | Put       |           | 4,226.53240  | 4,298.116         | 21.19      | 0.8804 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.30      | Put       |           | 746.34680    | 795.489           | 15.45      | 0.4609 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.51      | Put       |           | 4,245.21520  | 4,316.473         | 21.19      | 0.8815 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.30      | Call      |           | 872.04680    | 839.089           | 15.45      | 0.5391 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.00      | Call      |           | 1,007.08060  | 969.175           | 15.02      | 0.5984 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.00      | Put       |           | 581.38060    | 625.575           | 15.02      | 0.4016 | 0.00          | 0                | 3,867         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.50      | Call      |           | 161.78230    | 150.892           | 21.19      | 0.1191 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.50      | Put       |           | 4,236.08230  | 4,307.292         | 21.19      | 0.8809 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.51      | Call      |           | 160.91520    | 150.073           | 21.19      | 0.1185 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.00      | Put       |           | 1,964.38990  | 2,029.659         | 17.88      | 0.6922 | 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       |           |           | 467.88990    | 449.559           | 17.88      | 0.3078 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 25/04/2018 | Foreign Exchange Option | 15.81                   | Put        |           |           | 2,644.74800  | 2,714.595         | 18.83      | 0.7685 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 25/04/2018 | Foreign Exchange Option | 15.81                   | Call       |           |           | 338.24800    | 324.495           | 18.83      | 0.2315 | 0.00                  | 0                | 2,000            |
| \$ / R                     | On   | 11/05/2018 | Foreign Exchange Option | 14.40                   | Put        |           |           | 1,493.17050  | 1,554.471         | 17.10      | 0.6110 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 11/05/2018 | Foreign Exchange Option | 14.40                   | Call       |           |           | 630.37050    | 607.471           | 17.10      | 0.3890 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 15/05/2018 | Foreign Exchange Option | 14.30                   | Put        |           |           | 1,418.79680  | 1,479.073         | 16.96      | 0.5956 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 15/05/2018 | Foreign Exchange Option | 14.30                   | Call       |           |           | 664.39680    | 640.273           | 16.96      | 0.4044 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/06/2018 | Foreign Exchange Option | 17.69                   | Call       |           |           | 254.11530    | 237.324           | 21.32      | 0.1564 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/06/2018 | Foreign Exchange Option | 17.69                   | Put        |           |           | 4,326.81530  | 4,395.724         | 21.32      | 0.8436 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/06/2018 | Foreign Exchange Option | 13.64                   | Call       |           |           | 955.60130    | 920.512           | 16.15      | 0.5182 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/06/2018 | Foreign Exchange Option | 13.64                   | Put        |           |           | 978.30130    | 1,028.912         | 16.15      | 0.4818 | 0.00                  | 0                | 70,530           |
| \$ / R                     | On   | 18/06/2018 | Foreign Exchange Option | 17.70                   | Call       |           |           | 253.58410    | 236.264           | 21.32      | 0.1558 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/06/2018 | Foreign Exchange Option | 17.70                   | Put        |           |           | 4,336.28410  | 4,404.664         | 21.32      | 0.8442 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/06/2018 | Foreign Exchange Option | 17.71                   | Call       |           |           | 252.49310    | 235.209           | 21.32      | 0.1552 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/06/2018 | Foreign Exchange Option | 17.71                   | Put        |           |           | 4,345.19310  | 4,413.609         | 21.32      | 0.8448 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 13/08/2018 | Foreign Exchange Option | 14.62                   | Put        |           |           | 1,644.27730  | 1,704.602         | 17.36      | 0.5922 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 13/08/2018 | Foreign Exchange Option | 14.62                   | Call       |           |           | 759.67730    | 732.102           | 17.36      | 0.4078 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 17/09/2018 | Foreign Exchange Option | 14.87                   | Call       |           |           | 762.74350    | 734.889           | 17.64      | 0.3951 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 17/09/2018 | Foreign Exchange Option | 14.87                   | Put        |           |           | 1,823.54350  | 1,884.989         | 17.64      | 0.6049 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 17/09/2018 | Foreign Exchange Option | 14.85                   | Call       |           |           | 767.75680    | 739.727           | 17.62      | 0.3972 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 17/09/2018 | Foreign Exchange Option | 14.85                   | Put        |           |           | 1,808.55680  | 1,869.827         | 17.62      | 0.6028 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 17/09/2018 | Foreign Exchange Option | 14.86                   | Call       |           |           | 765.24830    | 737.303           | 17.63      | 0.3961 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 17/09/2018 | Foreign Exchange Option | 14.86                   | Put        |           |           | 1,816.04830  | 1,877.403         | 17.63      | 0.6039 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 13/11/2018 | Foreign Exchange Option | 14.86                   | Put        |           |           | 1,803.51360  | 1,863.340         | 17.58      | 0.5804 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 13/11/2018 | Foreign Exchange Option | 14.86                   | Call       |           |           | 872.91360    | 841.240           | 17.58      | 0.4196 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 14/12/2018 | Foreign Exchange Option | 15.09                   | Call       |           |           | 870.70720    | 838.770           | 17.80      | 0.4079 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 14/12/2018 | Foreign Exchange Option | 15.09                   | Put        |           |           | 1,966.00720  | 2,026.770         | 17.80      | 0.5921 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 14/12/2018 | Foreign Exchange Option | 15.07                   | Call       |           |           | 875.82090    | 843.715           | 17.78      | 0.4098 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 14/12/2018 | Foreign Exchange Option | 15.07                   | Put        |           |           | 1,951.12090  | 2,011.715         | 17.78      | 0.5902 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 14/12/2018 | Foreign Exchange Option | 15.08                   | Call       |           |           | 873.25570    | 841.238           | 17.79      | 0.4089 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 14/12/2018 | Foreign Exchange Option | 15.08                   | Put        |           |           | 1,958.55570  | 2,019.238         | 17.79      | 0.5911 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 13/02/2019 | Foreign Exchange Option | 15.10                   | Put        |           |           | 1,957.41590  | 2,016.613         | 17.75      | 0.5710 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 13/02/2019 | Foreign Exchange Option | 15.10                   | Call       |           |           | 980.81590    | 944.813           | 17.75      | 0.4290 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/03/2019 | Foreign Exchange Option | 15.33                   | Call       |           |           | 979.92250    | 943.827           | 17.93      | 0.4187 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/03/2019 | Foreign Exchange Option | 15.33                   | Put        |           |           | 2,117.02250  | 2,177.327         | 17.93      | 0.5813 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/03/2019 | Foreign Exchange Option | 15.31                   | Call       |           |           | 985.09580    | 948.845           | 17.91      | 0.4205 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/03/2019 | Foreign Exchange Option | 15.31                   | Put        |           |           | 2,102.19580  | 2,162.345         | 17.91      | 0.5795 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/03/2019 | Foreign Exchange Option | 15.32                   | Call       |           |           | 982.50080    | 946.328           | 17.92      | 0.4196 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/03/2019 | Foreign Exchange Option | 15.32                   | Put        |           |           | 2,109.60080  | 2,169.828         | 17.92      | 0.5804 | 0.00                  | 0                | 0                |
| <b>Total \$ / R Option</b> |      |            |                         |                         |            |           |           |              |                   |            |        | <b>15,198,952.07</b>  | <b>60,150</b>    | <b>1,230,582</b> |
| <b>Total \$ / R</b>        |      |            |                         |                         |            |           |           |              |                   |            |        | <b>719,755,187.27</b> | <b>115,281</b>   | <b>1,796,145</b> |
| \$ / R                     | MAXI | On         | 19/06/2017              | Foreign Exchange Future |            | 12.77720  |           | 12.85220     |                   |            | 0.0000 | 0.00                  | 0                | 551              |
| \$ / R                     | MAXI | On         | 18/09/2017              | Foreign Exchange Future |            | 12.96960  |           | 13.04650     |                   |            | 0.0000 | 0.00                  | 0                | 7                |
| \$ / R                     | MAXI | On         | 18/12/2017              | Foreign Exchange Future |            | 13.15920  |           | 13.23790     |                   |            | 0.0000 | 0.00                  | 0                | 4                |

| 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>0.00</b>         | <b>0</b>         | <b>562</b>    |
| \$ / R MAXI On                  | 19/06/2017 | Foreign Exchange Option | 16.38                   | Call   |            | 480.17810     |           | 365.103      | 20.69             | 0.0086     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 19/06/2017 | Foreign Exchange Option | 16.38                   | Put    |            | 353,260.17810 |           | 360,645.103  | 20.69             | 0.9914     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 19/06/2017 | Foreign Exchange Option | 16.39                   | Call   |            | 473.71040     |           | 359.278      | 20.69             | 0.0085     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 19/06/2017 | Foreign Exchange Option | 16.39                   | Put    |            | 354,253.71040 |           | 361,639.278  | 20.69             | 0.9915     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 19/06/2017 | Foreign Exchange Option | 16.37                   | Call   |            | 486.73580     |           | 371.020      | 20.68             | 0.0088     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 19/06/2017 | Foreign Exchange Option | 16.37                   | Put    |            | 352,266.73580 |           | 359,651.020  | 20.68             | 0.9912     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.15                   | Call   |            | 11,151.56360  |           | 10,331.827   | 18.52             | 0.1294     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.15                   | Put    |            | 221,501.56360 |           | 228,371.827  | 18.52             | 0.8706     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.16                   | Call   |            | 11,070.91850  |           | 10,257.211   | 18.54             | 0.1285     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.16                   | Put    |            | 222,420.91850 |           | 229,297.211  | 18.54             | 0.8715     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.14                   | Call   |            | 11,232.87200  |           | 10,407.059   | 18.51             | 0.1302     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.14                   | Put    |            | 220,582.87200 |           | 227,447.059  | 18.51             | 0.8698     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.75                   | Call   |            | 51,145.54570  |           | 48,716.860   | 16.14             | 0.4027     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.75                   | Put    |            | 102,355.54570 |           | 107,796.860  | 16.14             | 0.5973     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.76                   | Call   |            | 50,854.21150  |           | 48,439.293   | 16.15             | 0.4008     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.76                   | Put    |            | 103,064.21150 |           | 108,519.293  | 16.15             | 0.5992     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.74                   | Call   |            | 51,438.26650  |           | 48,996.186   | 16.12             | 0.4046     | 0.00         | 0                   | 0                |               |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.74                   | Put    |            | 101,648.26650 |           | 107,076.186  | 16.12             | 0.5954     | 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>0.00</b>         | <b>0</b>         | <b>562</b>    |
| £ / R                           | On         | 31/03/2017              | Foreign Exchange Future |        |            | 15.69480      |           | 15.71790     |                   | 0.0000     | 0.00         | 0                   | 270              |               |
| £ / R                           | On         | 13/04/2017              | Foreign Exchange Future |        |            | 15.73740      |           | 15.75710     |                   | 0.0000     | 0.00         | 0                   | 61               |               |
| £ / R                           | On         | 25/04/2017              | Foreign Exchange Future |        |            | 15.77350      |           | 15.79130     |                   | 0.0000     | 0.00         | 0                   | 204              |               |
| £ / R                           | On         | 28/04/2017              | Foreign Exchange Future |        |            | 15.78270      |           | 15.80040     |                   | 0.0000     | 0.00         | 0                   | 97               |               |
| £ / R                           | On         | 19/06/2017              | Foreign Exchange Future |        |            | 15.93930      |           | 15.95760     |                   | 0.0000     | 7,571,167.50 | 475                 | 58,601           |               |
| £ / R                           | On         | 18/09/2017              | Foreign Exchange Future |        |            | 16.22080      |           | 16.24200     |                   | 0.0000     | 0.00         | 0                   | 1,776            |               |
| £ / R                           | On         | 18/12/2017              | Foreign Exchange Future |        |            | 16.50380      |           | 16.52790     |                   | 0.0000     | 0.00         | 0                   | 8,202            |               |
| <b>Total £ / R Future</b>       |            |                         |                         |        |            |               |           |              |                   |            |              | <b>7,571,167.50</b> | <b>475</b>       | <b>69,211</b> |
| £ / R                           | On         | 31/03/2017              | Foreign Exchange Option | 18.18  | Put        |               |           | 2,462.57290  | 2,485.428         | 30.36      | 0.9989       | 0.00                | 0                | 0             |
| £ / R                           | On         | 31/03/2017              | Foreign Exchange Option | 18.18  | Call       |               |           | 0.47290      | 0.228             | 30.36      | 0.0011       | 0.00                | 0                | 0             |
| £ / R                           | On         | 13/04/2017              | Foreign Exchange Option | 17.03  | Put        |               |           | 1,287.16930  | 1,305.893         | 18.75      | 0.9546       | 0.00                | 0                | 0             |
| £ / R                           | On         | 13/04/2017              | Foreign Exchange Option | 17.03  | Call       |               |           | 14.26930     | 13.293            | 18.75      | 0.0454       | 0.00                | 0                | 0             |
| £ / R                           | On         | 25/04/2017              | Foreign Exchange Option | 23.98  | Put        |               |           | 8,188.70290  | 8,206.503         | 31.75      | 1.0000       | 0.00                | 0                | 0             |
| £ / R                           | On         | 25/04/2017              | Foreign Exchange Option | 23.98  | Call       |               |           | 0.00290      | 0.003             | 31.75      | 0.0000       | 0.00                | 0                | 0             |
| £ / R                           | On         | 28/04/2017              | Foreign Exchange Option | 17.00  | Call       |               |           | 42.98690     | 40.492            | 17.71      | 0.0986       | 0.00                | 0                | 0             |
| £ / R                           | On         | 28/04/2017              | Foreign Exchange Option | 17.00  | Put        |               |           | 1,242.58690  | 1,257.791         | 17.71      | 0.9014       | 0.00                | 0                | 0             |
| £ / R                           | On         | 19/06/2017              | Foreign Exchange Option | 24.03  | Call       |               |           | 0.09670      | 0.043             | 22.12      | 0.0001       | 0.00                | 0                | 0             |
| £ / R                           | On         | 19/06/2017              | Foreign Exchange Option | 24.03  | Put        |               |           | 8,072.49670  | 8,090.743         | 22.12      | 0.9999       | 0.00                | 0                | 0             |
| £ / R                           | On         | 19/06/2017              | Foreign Exchange Option | 24.04  | Call       |               |           | 0.09530      | 0.042             | 22.12      | 0.0001       | 0.00                | 0                | 0             |
| £ / R                           | On         | 19/06/2017              | Foreign Exchange Option | 24.04  | Put        |               |           | 8,082.49530  | 8,100.742         | 22.12      | 0.9999       | 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 | 19/06/2017 | Foreign Exchange Option | 24.02  | Call       |           |           | 0.09810      | 0.044             | 22.12      | 0.0001 | 0.00                | 0                | 0             |
| £ / R                     | On | 19/06/2017 | Foreign Exchange Option | 24.02  | Put        |           |           | 8,062.49810  | 8,080.744         | 22.12      | 0.9999 | 0.00                | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.00  | Call       |           |           | 249.02610    | 247.911           | 17.97      | 0.2232 | 0.00                | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.00  | Put        |           |           | 2,007.02610  | 2,027.111         | 17.97      | 0.7768 | 0.00                | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.01  | Call       |           |           | 247.57450    | 246.474           | 17.99      | 0.2221 | 0.00                | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.01  | Put        |           |           | 2,015.57450  | 2,035.674         | 17.99      | 0.7779 | 0.00                | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 17.99  | Call       |           |           | 250.48360    | 249.354           | 17.96      | 0.2243 | 0.00                | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 17.99  | Put        |           |           | 1,998.48360  | 2,018.554         | 17.96      | 0.7757 | 0.00                | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.15  | Call       |           |           | 16.92670     | 17.090            | 21.90      | 0.0163 | 0.00                | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.15  | Put        |           |           | 8,639.02670  | 8,663.289         | 21.90      | 0.9837 | 0.00                | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.16  | Call       |           |           | 16.82740     | 16.990            | 21.90      | 0.0162 | 0.00                | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.16  | Put        |           |           | 8,648.92740  | 8,673.190         | 21.90      | 0.9838 | 0.00                | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.14  | Call       |           |           | 17.02650     | 17.190            | 21.90      | 0.0164 | 0.00                | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.14  | Put        |           |           | 8,629.12650  | 8,653.390         | 21.90      | 0.9836 | 0.00                | 0                | 0             |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>7,571,167.50</b> | <b>475</b>       | <b>69,211</b> |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 0.11558   |           | 0.11444      |                   |            | 0.0000 | 0.00                | 0                | 3,804         |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 0.11784   |           | 0.11670      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 0.12016   |           | 0.11903      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>3,804</b>  |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.15   | Call       |           |           | 5.19440      | 5.605             | 23.03      | 0.0127 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.15   | Put        |           |           | 3,561.39440  | 3,447.305         | 23.03      | 0.9873 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.16   | Call       |           |           | 0.91700      | 0.961             | 23.03      | 0.0025 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.16   | Put        |           |           | 4,557.11700  | 4,442.661         | 23.03      | 0.9975 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.17   | Call       |           |           | 0.14080      | 0.142             | 23.03      | 0.0004 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.17   | Put        |           |           | 5,556.34080  | 5,441.842         | 23.03      | 0.9996 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.16   | Call       |           |           | 10.44820     | 10.108            | 20.02      | 0.0177 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.16   | Put        |           |           | 4,340.84820  | 4,225.608         | 20.02      | 0.9823 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.17   | Call       |           |           | 3.08020      | 2.850             | 20.02      | 0.0056 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.17   | Put        |           |           | 5,333.48020  | 5,218.350         | 20.02      | 0.9944 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.15   | Call       |           |           | 32.69880     | 32.818            | 20.02      | 0.0499 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.15   | Put        |           |           | 3,363.09880  | 3,248.318         | 20.02      | 0.9501 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.12   | Call       |           |           | 644.34210    | 678.438           | 16.25      | 0.5317 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.12   | Put        |           |           | 741.64210    | 662.438           | 16.25      | 0.4683 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.13   | Call       |           |           | 356.75870    | 366.477           | 17.68      | 0.3298 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,454.05870  | 1,350.476         | 17.68      | 0.6702 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.11   | Call       |           |           | 1,145.34550  | 1,217.348         | 14.46      | 0.7797 | 0.00                | 0                | 0             |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.11   | Put        |           |           | 242.64550    | 201.348           | 14.46      | 0.2203 | 0.00                | 0                | 0             |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>3,804</b>  |
| € / R                     | On | 31/03/2017 | Foreign Exchange Future |        |            | 13.64570  |           | 13.65090     |                   |            | 0.0000 | 0.00                | 0                | 9             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value       | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|----------------|
| € / R                     | On | 13/04/2017 | Foreign Exchange Future |        |            | 13.68730  |           | 13.68930     |                   |            | 0.0000 | 0.00                | 0                | 45             |
| € / R                     | On | 28/04/2017 | Foreign Exchange Future |        |            | 13.70800  |           | 13.70970     |                   |            | 0.0000 | 0.00                | 0                | 5              |
| € / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 13.88350  |           | 13.88490     |                   |            | 0.0000 | 166,602.00          | 12               | 94,006         |
| € / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 14.15970  |           | 14.16360     |                   |            | 0.0000 | 0.00                | 0                | 7,347          |
| € / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 14.43890  |           | 14.44560     |                   |            | 0.0000 | 0.00                | 0                | 1,495          |
| € / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 14.72310  |           | 14.73420     |                   |            | 0.0000 | 9,628,907.40        | 654              | 654            |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>9,795,509.40</b> | <b>666</b>       | <b>103,561</b> |
| € / R                     | On | 31/03/2017 | Foreign Exchange Option | 15.22  | Put        |           |           | 1,569.48630  | 1,574.606         | 24.07      | 0.9980 | 0.00                | 0                | 0              |
| € / R                     | On | 31/03/2017 | Foreign Exchange Option | 15.22  | Call       |           |           | 0.38630      | 0.306             | 24.07      | 0.0020 | 0.00                | 0                | 0              |
| € / R                     | On | 13/04/2017 | Foreign Exchange Option | 14.80  | Put        |           |           | 1,115.91570  | 1,118.008         | 16.22      | 0.9740 | 0.00                | 0                | 0              |
| € / R                     | On | 13/04/2017 | Foreign Exchange Option | 14.80  | Call       |           |           | 5.21570      | 5.308             | 16.22      | 0.0260 | 0.00                | 0                | 0              |
| € / R                     | On | 28/04/2017 | Foreign Exchange Option | 13.80  | Put        |           |           | 253.73510    | 257.978           | 11.95      | 0.5623 | 0.00                | 0                | 0              |
| € / R                     | On | 28/04/2017 | Foreign Exchange Option | 13.80  | Call       |           |           | 163.43510    | 165.978           | 11.95      | 0.4377 | 0.00                | 0                | 0              |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 19.19  | Call       |           |           | 1.36360      | 1.490             | 23.50      | 0.0032 | 0.00                | 0                | 0              |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 19.19  | Put        |           |           | 5,306.46360  | 5,307.990         | 23.50      | 0.9968 | 0.00                | 0                | 0              |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 19.20  | Call       |           |           | 1.34330      | 1.468             | 23.50      | 0.0031 | 0.00                | 0                | 0              |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 14.11  | Put        |           |           | 494.11020    | 500.242           | 13.65      | 0.5818 | 0.00                | 0                | 0              |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 19.20  | Put        |           |           | 5,316.44330  | 5,317.968         | 23.50      | 0.9969 | 0.00                | 0                | 0              |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 19.18  | Call       |           |           | 1.38420      | 1.512             | 23.50      | 0.0032 | 0.00                | 0                | 0              |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 19.18  | Put        |           |           | 5,296.48420  | 5,298.012         | 23.50      | 0.9968 | 0.00                | 0                | 0              |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 16.26  | Put        |           |           | 2,391.92730  | 2,393.968         | 17.54      | 0.9625 | 0.00                | 0                | 0              |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 16.26  | Call       |           |           | 16.82730     | 17.468            | 17.54      | 0.0375 | 0.00                | 0                | 0              |
| € / R                     | On | 19/06/2017 | Foreign Exchange Option | 14.11  | Call       |           |           | 269.01020    | 273.742           | 13.65      | 0.4182 | 0.00                | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.46  | Put        |           |           | 5,303.44700  | 5,307.001         | 19.13      | 0.9892 | 0.00                | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.47  | Call       |           |           | 6.96960      | 6.627             | 19.13      | 0.0106 | 0.00                | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.47  | Put        |           |           | 5,313.36960  | 5,316.927         | 19.13      | 0.9894 | 0.00                | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.48  | Call       |           |           | 6.89290      | 6.553             | 19.13      | 0.0105 | 0.00                | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.48  | Put        |           |           | 5,323.29290  | 5,326.853         | 19.13      | 0.9895 | 0.00                | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.46  | Call       |           |           | 7.04700      | 6.701             | 19.13      | 0.0108 | 0.00                | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.06  | Call       |           |           | 121.88790    | 125.845           | 19.96      | 0.1122 | 0.00                | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.06  | Put        |           |           | 3,736.28790  | 3,746.945         | 19.96      | 0.8878 | 0.00                | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.07  | Call       |           |           | 121.62580    | 125.590           | 19.98      | 0.1119 | 0.00                | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.07  | Put        |           |           | 3,746.02580  | 3,756.690         | 19.98      | 0.8881 | 0.00                | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.05  | Call       |           |           | 122.15150    | 126.101           | 19.94      | 0.1125 | 0.00                | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.05  | Put        |           |           | 3,726.55150  | 3,737.201         | 19.94      | 0.8875 | 0.00                | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 21.41  | Call       |           |           | 19.62730     | 21.067            | 21.74      | 0.0223 | 0.00                | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 21.41  | Put        |           |           | 6,984.02730  | 6,992.167         | 21.74      | 0.9777 | 0.00                | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.00  | Call       |           |           | 912.39770    | 911.082           | 13.69      | 0.6258 | 0.00                | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.00  | Put        |           |           | 466.79770    | 472.182           | 13.69      | 0.3742 | 0.00                | 0                | 18,000         |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 16.39  | Put        |           |           | 2,179.97870  | 2,189.961         | 16.95      | 0.7866 | 0.00                | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 16.39  | Call       |           |           | 235.57870    | 238.862           | 16.95      | 0.2134 | 0.00                | 0                | 18,000         |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.85  | Put        |           |           | 914.77870    | 925.522           | 14.66      | 0.4943 | 0.00                | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.86  | Call       |           |           | 795.17780    | 794.857           | 14.67      | 0.5039 | 0.00                | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.86  | Put        |           |           | 920.97780    | 931.757           | 14.67      | 0.4961 | 0.00                | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.87  | Call       |           |           | 791.39530    | 791.111           | 14.69      | 0.5021 | 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 | 19/03/2018 | Foreign Exchange Option | 14.87  | Put        |           |           | 927.19530    | 938.011           | 14.69      | 0.4979 | 0.00                 | 0                | 0              |
| € / R                        | On | 19/03/2018 | Foreign Exchange Option | 14.85  | Call       |           |           | 798.97870    | 798.622           | 14.66      | 0.5057 | 0.00                 | 0                | 0              |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>36,000</b>  |
| <b>Total € / R</b>           |    |            |                         |        |            |           |           |              |                   |            |        | <b>9,795,509.40</b>  | <b>666</b>       | <b>139,561</b> |
| AU\$ / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 9.78690   |           | 9.91300      |                   |            | 0.0000 | 35,849,414.70        | 3,663            | 23,184         |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 9.91950   |           | 10.04860     |                   |            | 0.0000 | 0.00                 | 0                | 225            |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 10.05150  |           | 10.18380     |                   |            | 0.0000 | 0.00                 | 0                | 4,400          |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>35,849,414.70</b> | <b>3,663</b>     | <b>27,809</b>  |
| AU\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 12.07  | Call       |           |           | 2.88470      | 2.403             | 17.54      | 0.0087 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 12.07  | Put        |           |           | 2,159.88470  | 2,285.503         | 17.54      | 0.9913 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 12.05  | Call       |           |           | 2.90470      | 2.416             | 17.43      | 0.0088 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 12.05  | Put        |           |           | 2,139.90470  | 2,265.516         | 17.43      | 0.9912 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 12.06  | Call       |           |           | 2.89460      | 2.409             | 17.49      | 0.0088 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 12.06  | Put        |           |           | 2,149.89460  | 2,275.509         | 17.49      | 0.9912 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.18  | Call       |           |           | 16.13000     | 14.476            | 15.65      | 0.0349 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.18  | Put        |           |           | 2,147.53000  | 2,274.976         | 15.65      | 0.9651 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.19  | Call       |           |           | 16.05650     | 14.416            | 15.69      | 0.0347 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.19  | Put        |           |           | 2,157.45650  | 2,284.916         | 15.69      | 0.9653 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.17  | Call       |           |           | 16.20510     | 14.537            | 15.61      | 0.0351 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.17  | Put        |           |           | 2,137.60510  | 2,265.037         | 15.61      | 0.9649 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.88  | Put        |           |           | 1,763.10860  | 1,883.969         | 14.38      | 0.9009 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.86  | Call       |           |           | 68.24840     | 56.582            | 14.35      | 0.1009 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.86  | Put        |           |           | 1,744.44840  | 1,865.082         | 14.35      | 0.8991 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.87  | Call       |           |           | 67.57470     | 56.022            | 14.37      | 0.1000 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.87  | Put        |           |           | 1,753.77470  | 1,874.522         | 14.37      | 0.9000 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.88  | Call       |           |           | 66.90860     | 55.469            | 14.38      | 0.0991 | 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>35,849,414.70</b> | <b>3,663</b>     | <b>27,809</b>  |
| CAD/ R                       | On | 19/06/2017 | Foreign Exchange Future |        |            | 9.56560   |           | 9.63750      |                   |            | 0.0000 | 0.00                 | 0                | 20             |
| CAD/ R                       | On | 18/09/2017 | Foreign Exchange Future |        |            | 9.72370   |           | 9.79780      |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| CAD/ R                       | On | 18/12/2017 | Foreign Exchange Future |        |            | 9.88190   |           | 9.95840      |                   |            | 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 | 19/06/2017 | Foreign Exchange Option | 11.74  | Call       |           |           | 4.07380      | 3.679             | 18.18      | 0.0127 | 0.00                 | 0                | 0              |
| CAD/ R                       | On | 19/06/2017 | Foreign Exchange Option | 11.74  | Put        |           |           | 2,106.57380  | 2,178.079         | 18.18      | 0.9873 | 0.00                 | 0                | 0              |
| CAD/ R                       | On | 19/06/2017 | Foreign Exchange Option | 11.75  | Call       |           |           | 4.05690      | 3.666             | 18.24      | 0.0126 | 0.00                 | 0                | 0              |
| CAD/ R                       | On | 19/06/2017 | Foreign Exchange Option | 11.75  | Put        |           |           | 2,116.55690  | 2,188.066         | 18.24      | 0.9874 | 0.00                 | 0                | 0              |
| CAD/ R                       | On | 19/06/2017 | Foreign Exchange Option | 11.73  | Call       |           |           | 4.09110      | 3.691             | 18.13      | 0.0127 | 0.00                 | 0                | 0              |
| CAD/ R                       | On | 19/06/2017 | Foreign Exchange Option | 11.73  | Put        |           |           | 2,096.59110  | 2,168.091         | 18.13      | 0.9873 | 0.00                 | 0                | 0              |
| CAD/ R                       | On | 18/09/2017 | Foreign Exchange Option | 11.29  | Call       |           |           | 50.42040     | 44.319            | 15.49      | 0.0937 | 0.00                 | 0                | 0              |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.29  | Put        |           |           | 1,542.62040  | 1,610.619         | 15.49      | 0.9063 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.30  | Call       |           |           | 49.77500     | 43.759            | 15.51      | 0.0926 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.30  | Put        |           |           | 1,551.97500  | 1,620.059         | 15.51      | 0.9074 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.28  | Call       |           |           | 51.07590     | 44.888            | 15.47      | 0.0948 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.28  | Put        |           |           | 1,533.27590  | 1,601.188         | 15.47      | 0.9052 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.54  | Call       |           |           | 239.17310    | 218.737           | 13.61      | 0.3117 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.54  | Put        |           |           | 820.77310    | 876.837           | 13.61      | 0.6883 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.55  | Call       |           |           | 236.87670    | 216.621           | 13.63      | 0.3092 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.55  | Put        |           |           | 828.47670    | 884.721           | 13.63      | 0.6908 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.53  | Call       |           |           | 241.49030    | 220.879           | 13.59      | 0.3143 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.53  | Put        |           |           | 813.09030    | 868.979           | 13.59      | 0.6857 | 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 | 19/06/2017 | Foreign Exchange Future |        |            | 12.98990  |           | 12.96680     |                   |            | 0.0000 | 0.00          | 0                | 1,356         |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 13.26560  |           | 13.24320     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 13.54600  |           | 13.52540     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total CHF / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,356</b>  |
| CHF / R                     | On | 19/06/2017 | Foreign Exchange Option | 15.88  | Call       |           |           | 15.99880     | 16.662            | 21.39      | 0.0322 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/06/2017 | Foreign Exchange Option | 15.88  | Put        |           |           | 2,929.19880  | 2,906.762         | 21.39      | 0.9678 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/06/2017 | Foreign Exchange Option | 15.89  | Call       |           |           | 15.95530     | 16.610            | 21.43      | 0.0321 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/06/2017 | Foreign Exchange Option | 15.89  | Put        |           |           | 2,939.15530  | 2,916.710         | 21.43      | 0.9679 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/06/2017 | Foreign Exchange Option | 15.87  | Call       |           |           | 16.04240     | 16.714            | 21.35      | 0.0324 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/06/2017 | Foreign Exchange Option | 15.87  | Put        |           |           | 2,919.24240  | 2,896.814         | 21.35      | 0.9676 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.39  | Call       |           |           | 90.51210     | 91.757            | 17.24      | 0.1218 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.39  | Put        |           |           | 2,237.31210  | 2,216.157         | 17.24      | 0.8782 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.40  | Call       |           |           | 89.73150     | 90.940            | 17.25      | 0.1208 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.40  | Put        |           |           | 2,246.53150  | 2,225.340         | 17.25      | 0.8792 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.38  | Call       |           |           | 91.29780     | 92.581            | 17.23      | 0.1227 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.38  | Put        |           |           | 2,228.09780  | 2,206.981         | 17.23      | 0.8773 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.03  | Call       |           |           | 510.35770    | 525.684           | 15.68      | 0.4238 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.03  | Put        |           |           | 1,014.95770  | 1,009.684         | 15.68      | 0.5762 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.04  | Call       |           |           | 507.38030    | 522.657           | 15.70      | 0.4219 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.04  | Put        |           |           | 1,021.98030  | 1,016.657         | 15.70      | 0.5781 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.02  | Call       |           |           | 513.35820    | 528.729           | 15.67      | 0.4257 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.02  | Put        |           |           | 1,007.95820  | 1,002.729         | 15.67      | 0.5743 | 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>0.00</b>   | <b>0</b>         | <b>1,356</b>  |
| CNH / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 1.84830   |           | 1.85180      |                   |            | 0.0000 | 0.00          | 0                | 10            |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.86380   |           | 1.86680      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.87770   |           | 1.88050      |                   |            | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| <b>Total CNH / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>10</b>     |
| CNH / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.26   | Call       |           |           | 12.32690     | 11.231            | 19.06      | 0.0183 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.26   | Put        |           |           | 4,094.32690  | 4,128.231         | 19.06      | 0.9817 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.24   | Call       |           |           | 12.88020     | 11.720            | 18.46      | 0.0196 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.24   | Put        |           |           | 3,894.88020  | 3,928.720         | 18.46      | 0.9804 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.25   | Call       |           |           | 12.59160     | 11.465            | 18.76      | 0.0189 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.25   | Put        |           |           | 3,994.59160  | 4,028.465         | 18.76      | 0.9811 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.15   | Call       |           |           | 134.62330    | 131.396           | 16.87      | 0.1258 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.15   | Put        |           |           | 2,966.62330  | 2,993.396         | 16.87      | 0.8742 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.16   | Call       |           |           | 127.71790    | 124.654           | 17.00      | 0.1198 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.16   | Put        |           |           | 3,059.71790  | 3,086.654         | 17.00      | 0.8802 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.14   | Call       |           |           | 141.97430    | 138.577           | 16.75      | 0.1322 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.14   | Put        |           |           | 2,873.97430  | 2,900.577         | 16.75      | 0.8678 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.94   | Put        |           |           | 1,255.35030  | 1,276.339         | 14.21      | 0.5813 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.95   | Call       |           |           | 628.87290    | 622.318           | 14.30      | 0.4032 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.95   | Put        |           |           | 1,323.87290  | 1,345.318         | 14.30      | 0.5968 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.96   | Call       |           |           | 598.86020    | 592.742           | 14.38      | 0.3881 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.96   | Put        |           |           | 1,393.86020  | 1,415.742         | 14.38      | 0.6119 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.94   | Call       |           |           | 660.35030    | 653.339           | 14.21      | 0.4187 | 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>     |
| CNH/R                       | On | 02/05/2017 | Foreign Exchange Future |        |            | 1.84060   |           | 1.84440      |                   |            | 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       |           |           | 53.84640     | 48.606            | 15.03      | 0.1107 | 0.00          | 0                | 0             |
| CNH/R                       | On | 02/05/2017 | Foreign Exchange Option | 1.96   | Put        |           |           | 1,209.84640  | 1,242.606         | 15.03      | 0.8893 | 0.00          | 0                | 0             |
| CNH/R                       | On | 02/05/2017 | Foreign Exchange Option | 1.97   | Call       |           |           | 46.05070     | 41.290            | 15.22      | 0.0957 | 0.00          | 0                | 0             |
| CNH/R                       | On | 02/05/2017 | Foreign Exchange Option | 1.97   | Put        |           |           | 1,302.05070  | 1,335.290         | 15.22      | 0.9043 | 0.00          | 0                | 0             |
| CNH/R                       | On | 02/05/2017 | Foreign Exchange Option | 1.98   | Call       |           |           | 39.40450     | 35.082            | 15.41      | 0.0826 | 0.00          | 0                | 0             |
| CNH/R                       | On | 02/05/2017 | Foreign Exchange Option | 1.98   | Put        |           |           | 1,395.40450  | 1,429.082         | 15.41      | 0.9174 | 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 | 19/06/2017 | Foreign Exchange Future |        |            | 1.87400   |           | 1.87480      |                   |            | 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 | 19/06/2017 | Foreign Exchange Option | 2.16   | Call       |           |           | 47.19320     | 48.055            | 18.55      | 0.0662 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.16   | Put        |           |           | 2,899.19320  | 2,908.055         | 18.55      | 0.9338 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.17   | Call       |           |           | 46.48200     | 47.120            | 18.93      | 0.0640 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.17   | Put        |           |           | 2,998.48200  | 3,007.120         | 18.93      | 0.9360 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.18   | Call       |           |           | 45.84910     | 46.273            | 19.31      | 0.0620 | 0.00          | 0                | 0             |



| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| DKK / R                     | On | 19/06/2017 | Foreign Exchange Option | 2.18   | Put        |           |           | 3,097.84910  | 3,106.273         | 19.31      | 0.9380 | 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 | 19/06/2017 | Foreign Exchange Future |        |            | 1.64780   |           | 1.65780      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.67460   |           | 1.68450      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.70020   |           | 1.71010      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total HK\$/R Future</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| HK\$/R                      | On | 19/06/2017 | Foreign Exchange Option | 1.96   | Call       |           |           | 37.84880     | 35.218            | 20.87      | 0.0513 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/06/2017 | Foreign Exchange Option | 1.96   | Put        |           |           | 3,059.84880  | 3,157.218         | 20.87      | 0.9487 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/06/2017 | Foreign Exchange Option | 1.97   | Call       |           |           | 35.40500     | 32.963            | 21.08      | 0.0481 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/06/2017 | Foreign Exchange Option | 1.97   | Put        |           |           | 3,157.40500  | 3,254.963         | 21.08      | 0.9519 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/06/2017 | Foreign Exchange Option | 1.98   | Call       |           |           | 33.16090     | 30.892            | 21.29      | 0.0451 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/06/2017 | Foreign Exchange Option | 1.98   | Put        |           |           | 3,255.16090  | 3,352.892         | 21.29      | 0.9549 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.95   | Call       |           |           | 145.22000    | 139.166           | 18.50      | 0.1341 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.95   | Put        |           |           | 2,800.22000  | 2,893.166         | 18.50      | 0.8659 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.96   | Call       |           |           | 137.32520    | 131.965           | 18.63      | 0.1277 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.96   | Put        |           |           | 2,892.32520  | 2,985.965         | 18.63      | 0.8723 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.94   | Call       |           |           | 153.63970    | 146.838           | 18.36      | 0.1409 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.94   | Put        |           |           | 2,708.63970  | 2,800.838         | 18.36      | 0.8591 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.77   | Call       |           |           | 658.24450    | 631.409           | 15.76      | 0.4097 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.77   | Put        |           |           | 1,257.24450  | 1,329.410         | 15.76      | 0.5903 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.78   | Call       |           |           | 629.44960    | 604.337           | 15.91      | 0.3951 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.78   | Put        |           |           | 1,328.44960  | 1,402.337         | 15.91      | 0.6049 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.76   | Call       |           |           | 688.51840    | 659.883           | 15.62      | 0.4249 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.76   | Put        |           |           | 1,187.51840  | 1,257.883         | 15.62      | 0.5751 | 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>0.00</b>   | <b>0</b>         | <b>0</b>      |
| KES / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 0.12220   |           | 0.12260      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 0.12190   |           | 0.12110      |                   |            | 0.0000 | 0.00          | 0                | 1,382         |
| KES / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 0.12190   |           | 0.12230      |                   |            | 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 | 19/06/2017 | Foreign Exchange Future |        |            | 8.99020   |           | 9.03230      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$/ R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 9.10710   |           | 9.15120      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$/ R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 9.22280   |           | 9.26900      |                   |            | 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 | 19/06/2017 | Foreign Exchange Option | 10.95  | Call       |           |           | 2.92000      | 2.863             | 17.18      | 0.0112 | 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 | 10.95  | Put        |           |           | 1,920.62000  | 1,962.663         | 17.18      | 0.9888 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 10.96  | Call       |           |           | 2.90770      | 2.851             | 17.24      | 0.0112 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 10.96  | Put        |           |           | 1,930.60770  | 1,972.651         | 17.24      | 0.9888 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 10.94  | Call       |           |           | 2.93260      | 2.875             | 17.12      | 0.0113 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/06/2017 | Foreign Exchange Option | 10.94  | Put        |           |           | 1,910.63260  | 1,952.675         | 17.12      | 0.9887 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.58  | Put        |           |           | 1,462.68530  | 1,502.034         | 14.28      | 0.9258 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.59  | Call       |           |           | 33.36500     | 28.650            | 14.29      | 0.0731 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.59  | Put        |           |           | 1,472.16500  | 1,511.550         | 14.29      | 0.9269 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.57  | Call       |           |           | 34.41410     | 29.627            | 14.26      | 0.0753 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.57  | Put        |           |           | 1,453.21410  | 1,492.527         | 14.26      | 0.9247 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.58  | Call       |           |           | 33.88530     | 29.134            | 14.28      | 0.0742 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.80   | Put        |           |           | 945.03390    | 974.119           | 19.75      | 0.6070 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.81   | Call       |           |           | 410.03590    | 393.026           | 19.73      | 0.3905 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.81   | Put        |           |           | 951.03590    | 980.226           | 19.73      | 0.6095 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.82   | Call       |           |           | 406.05870    | 389.154           | 19.71      | 0.3880 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.82   | Put        |           |           | 957.05870    | 986.354           | 19.71      | 0.6120 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.80   | Call       |           |           | 414.03390    | 396.918           | 19.75      | 0.3930 | 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 | 19/06/2017 | Foreign Exchange Future |        |            | 1.24960   |           | 1.24890      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.26310   |           | 1.26280      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.27830   |           | 1.27520      |                   |            | 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 | 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        |           |           | 1,311.00000  | 1,304.000         |            | 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        |           |           | 1,411.00000  | 1,404.000         |            | 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        |           |           | 1,511.00000  | 1,504.000         |            | 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        |           |           | 1,072.00000  | 1,069.000         |            | 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        |           |           | 1,172.00000  | 1,169.000         |            | 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        |           |           | 972.00000    | 969.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.32   | Put        |           |           | 448.00000    | 417.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.30   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.30   | Put        |           |           | 248.00000    | 217.000           |            | 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             |
| PULA / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.31   | Put        |           |           | 348.00000    | 317.000           |            | 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             |

| Contract Details                              | Strike | Call / Put | MTM Yield    | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value    | Contracts Traded | Open Interest |
|---|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|------------------|------------------|---------------|
| <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 19/06/2017 Foreign Exchange Future |        |            | 1.24750      |           | 1.24160      |                   |            | 0.0000 | 0.00             | 0                | 4,138         |
| QUANTO £On 18/09/2017 Foreign Exchange Future |        |            | 1.25070      |           | 1.24490      |                   |            | 0.0000 | 0.00             | 0                | 0             |
| QUANTO £On 18/12/2017 Foreign Exchange Future |        |            | 1.25420      |           | 1.24850      |                   |            | 0.0000 | 0.00             | 0                | 0             |
| <b>Total QUANTO £ / \$ Future</b>             |        |            |              |           |              |                   |            |        | <b>0.00</b>      | <b>0</b>         | <b>4,138</b>  |
| <b>Total QUANTO £ / \$</b>                    |        |            |              |           |              |                   |            |        | <b>0.00</b>      | <b>0</b>         | <b>4,138</b>  |
| QUANTO €On 19/06/2017 Foreign Exchange Future |        |            | 1.08660      |           | 1.08040      |                   |            | 0.0000 | 16,299.00        | 15               | 45,375        |
| QUANTO €On 18/09/2017 Foreign Exchange Future |        |            | 1.09180      |           | 1.08560      |                   |            | 0.0000 | 0.00             | 0                | 0             |
| QUANTO €On 18/12/2017 Foreign Exchange Future |        |            | 1.09730      |           | 1.09120      |                   |            | 0.0000 | 0.00             | 0                | 0             |
| <b>Total QUANTO € / \$ Future</b>             |        |            |              |           |              |                   |            |        | <b>16,299.00</b> | <b>15</b>        | <b>45,375</b> |
| <b>Total QUANTO € / \$</b>                    |        |            |              |           |              |                   |            |        | <b>16,299.00</b> | <b>15</b>        | <b>45,375</b> |
| RAIN On 19/06/2017 Foreign Exchange Future    |        |            | 21,613.75000 |           | 21,626.54000 |                   |            | 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 19/06/2017 Foreign Exchange Future |        |            | 9.14540      |           | 9.20590      |                   |            | 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 19/06/2017 Foreign Exchange Option | 10.52  | Call       |              |           | 12.04600     | 9.389             | 15.34      | 0.0351 | 0.00             | 0                | 0             |
| SGD / R On 19/06/2017 Foreign Exchange Option | 10.52  | Put        |              |           | 1,326.14600  | 1,383.989         | 15.34      | 0.9649 | 0.00             | 0                | 0             |
| SGD / R On 19/06/2017 Foreign Exchange Option | 10.53  | Call       |              |           | 11.81450     | 9.181             | 15.37      | 0.0344 | 0.00             | 0                | 0             |
| SGD / R On 19/06/2017 Foreign Exchange Option | 10.53  | Put        |              |           | 1,335.91450  | 1,393.781         | 15.37      | 0.9656 | 0.00             | 0                | 0             |
| SGD / R On 19/06/2017 Foreign Exchange Option | 10.51  | Call       |              |           | 12.28310     | 9.601             | 15.32      | 0.0359 | 0.00             | 0                | 0             |
| SGD / R On 19/06/2017 Foreign Exchange Option | 10.51  | Put        |              |           | 1,316.38310  | 1,374.201         | 15.32      | 0.9641 | 0.00             | 0                | 0             |
| <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 19/06/2017 Foreign Exchange Future |        |            | 3.45470      |           | 3.45500      |                   |            | 0.0000 | 0.00             | 0                | 19,800        |
| <b>Total TRY / R Future</b>                   |        |            |              |           |              |                   |            |        | <b>0.00</b>      | <b>0</b>         | <b>19,800</b> |
| TRY / R On 19/06/2017 Foreign Exchange Option | 4.27   | Call       |              |           | 2.80220      | 1.638             | 19.25      | 0.0146 | 0.00             | 0                | 0             |
| TRY / R On 19/06/2017 Foreign Exchange Option | 4.27   | Put        |              |           | 817.80220    | 816.938           | 19.25      | 0.9854 | 0.00             | 0                | 0             |
| TRY / R On 19/06/2017 Foreign Exchange Option | 4.28   | Call       |              |           | 2.77290      | 1.589             | 19.35      | 0.0141 | 0.00             | 0                | 0             |
| TRY / R On 19/06/2017 Foreign Exchange Option | 4.28   | Put        |              |           | 827.77290    | 826.889           | 19.35      | 0.9859 | 0.00             | 0                | 0             |
| TRY / R On 19/06/2017 Foreign Exchange Option | 4.26   | Call       |              |           | 2.83260      | 1.689             | 19.14      | 0.0150 | 0.00             | 0                | 0             |
| TRY / R On 19/06/2017 Foreign Exchange Option | 4.26   | Put        |              |           | 807.83260    | 806.989           | 19.14      | 0.9850 | 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 TRY / R Option</b>                   |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total TRY / R</b>                          |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>19,800</b>    |
| ZMW / R On 19/06/2017 Foreign Exchange Future |        |            | 1.29660   |           | 1.29960      |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| ZMW / R On 18/09/2017 Foreign Exchange Future |        |            | 1.27740   |           | 1.28030      |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| ZMW / R On 18/12/2017 Foreign Exchange Future |        |            | 1.25690   |           | 1.26020      |                   |            | 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>757,788,625.80</b> | <b>59,950</b>    | <b>842,953</b>   |
| <b>Total Options</b>                          |        |            |           |           |              |                   |            |        | <b>15,198,952.07</b>  | <b>60,150</b>    | <b>1,266,582</b> |
| <b>Grand Total:</b>                           |        |            |           |           |              |                   |            |        | <b>772,987,577.87</b> | <b>120,100</b>   | <b>2,109,535</b> |