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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/09/2017

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value  | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 05/09/2017 Foreign Exchange Future |        |            | 12.98710  |           | 12.89450     |                   |            | 0.0000 | 0.00           | 0                | 75            |
| \$ / R On 07/09/2017 Foreign Exchange Future |        |            | 12.98710  |           | 12.89030     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 18/09/2017 Foreign Exchange Future |        |            | 13.01060  |           | 12.91360     |                   |            | 0.0000 | 745,312,221.00 | 57,285           | 858,401       |
| \$ / R On 22/09/2017 Foreign Exchange Future |        |            | 13.01900  |           | 13.01500     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 26/09/2017 Foreign Exchange Future |        |            | 13.02750  |           | 12.93040     |                   |            | 0.0000 | 0.00           | 0                | 75            |
| \$ / R On 27/09/2017 Foreign Exchange Future |        |            | 13.02960  |           | 12.93250     |                   |            | 0.0000 | 0.00           | 0                | 1,289         |
| \$ / R On 28/09/2017 Foreign Exchange Future |        |            | 13.03170  |           | 12.93450     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 29/09/2017 Foreign Exchange Future |        |            | 13.03380  |           | 12.93660     |                   |            | 0.0000 | 0.00           | 0                | 3,013         |
| \$ / R On 13/10/2017 Foreign Exchange Future |        |            | 13.06270  |           | 12.96570     |                   |            | 0.0000 | 0.00           | 0                | 90            |
| \$ / R On 23/10/2017 Foreign Exchange Future |        |            | 13.08270  |           | 12.98630     |                   |            | 0.0000 | 0.00           | 0                | 834           |
| \$ / R On 27/10/2017 Foreign Exchange Future |        |            | 13.09070  |           | 12.99450     |                   |            | 0.0000 | 0.00           | 0                | 913           |
| \$ / R On 09/11/2017 Foreign Exchange Future |        |            | 13.11670  |           | 13.02080     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 13/11/2017 Foreign Exchange Future |        |            | 13.12470  |           | 13.02850     |                   |            | 0.0000 | 0.00           | 0                | 70            |
| \$ / R On 28/11/2017 Foreign Exchange Future |        |            | 13.15480  |           | 13.05740     |                   |            | 0.0000 | 0.00           | 0                | 1,990         |
| \$ / R On 30/11/2017 Foreign Exchange Future |        |            | 13.15880  |           | 13.06130     |                   |            | 0.0000 | 0.00           | 0                | 2,708         |
| \$ / R On 15/12/2017 Foreign Exchange Future |        |            | 13.18870  |           | 13.09050     |                   |            | 0.0000 | 0.00           | 0                | 1,750         |
| \$ / R On 18/12/2017 Foreign Exchange Future |        |            | 13.19470  |           | 13.09640     |                   |            | 0.0000 | 587,546,796.30 | 44,529           | 158,566       |
| \$ / R On 22/12/2017 Foreign Exchange Future |        |            | 13.20260  |           | 13.10420     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 27/12/2017 Foreign Exchange Future |        |            | 13.21250  |           | 13.11400     |                   |            | 0.0000 | 0.00           | 0                | 916           |
| \$ / R On 02/01/2018 Foreign Exchange Future |        |            | 13.22440  |           | 13.12580     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 09/01/2018 Foreign Exchange Future |        |            | 13.23830  |           | 13.13950     |                   |            | 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 | 31/01/2018 | Foreign Exchange Future |        |            | 13.28200  |           | 13.18270     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 01/02/2018 | Foreign Exchange Future |        |            | 13.28400  |           | 13.18470     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 13/02/2018 | Foreign Exchange Future |        |            | 13.30780  |           | 13.20820     |                   |            | 0.0000 | 0.00                    | 0                | 70               |
| \$ / R                     | On | 15/02/2018 | Foreign Exchange Future |        |            | 13.31180  |           | 13.21210     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 13.37460  |           | 13.27440     |                   |            | 0.0000 | 31,791,424.20           | 2,377            | 111,774          |
| \$ / R                     | On | 25/04/2018 | Foreign Exchange Future |        |            | 13.44600  |           | 13.34570     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 11/05/2018 | Foreign Exchange Future |        |            | 13.47680  |           | 13.37650     |                   |            | 0.0000 | 0.00                    | 0                | 70               |
| \$ / R                     | On | 15/05/2018 | Foreign Exchange Future |        |            | 13.48450  |           | 13.38420     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 13.55020  |           | 13.44910     |                   |            | 0.0000 | 0.00                    | 0                | 103,550          |
| \$ / R                     | On | 02/07/2018 | Foreign Exchange Future |        |            | 13.57720  |           | 13.47550     |                   |            | 0.0000 | 0.00                    | 0                | 605              |
| \$ / R                     | On | 20/07/2018 | Foreign Exchange Future |        |            | 13.61200  |           | 13.50940     |                   |            | 0.0000 | 0.00                    | 0                | 3,170            |
| \$ / R                     | On | 13/08/2018 | Foreign Exchange Future |        |            | 13.65840  |           | 13.55460     |                   |            | 0.0000 | 0.00                    | 0                | 70               |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 13.72710  |           | 13.62200     |                   |            | 0.0000 | 0.00                    | 0                | 400              |
| \$ / R                     | On | 13/11/2018 | Foreign Exchange Future |        |            | 13.84280  |           | 13.73720     |                   |            | 0.0000 | 0.00                    | 0                | 70               |
| \$ / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 13.90570  |           | 13.79990     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 13/02/2019 | Foreign Exchange Future |        |            | 14.02950  |           | 13.92320     |                   |            | 0.0000 | 0.00                    | 0                | 70               |
| \$ / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 14.09640  |           | 13.98990     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 14.27500  |           | 14.16780     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 12/06/2020 | Foreign Exchange Future |        |            | 15.11890  |           | 15.00780     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 28/07/2020 | Foreign Exchange Future |        |            | 15.22950  |           | 15.11790     |                   |            | 0.0000 | 0.00                    | 0                | 84,000           |
| \$ / R                     | On | 14/09/2020 | Foreign Exchange Future |        |            | 15.34500  |           | 15.23280     |                   |            | 0.0000 | 0.00                    | 0                | 184,000          |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>1,364,650,441.50</b> | <b>104,191</b>   | <b>1,518,539</b> |
| \$ / R                     | On | 05/09/2017 | Foreign Exchange Option | 13.28  | Put        |           |           | 388.92370    | 293.475           | 19.05      | 0.9872 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 05/09/2017 | Foreign Exchange Option | 13.28  | Call       |           |           | 3.42370      | 0.575             | 19.05      | 0.0128 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 07/09/2017 | Foreign Exchange Option | 12.45  | Put        |           |           | 4.17700      | 0.281             | 17.78      | 0.0043 | 0.00                    | 0                | 500              |
| \$ / R                     | On | 07/09/2017 | Foreign Exchange Option | 12.45  | Call       |           |           | 444.47700    | 537.381           | 17.78      | 0.9957 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.10  | Call       |           |           | 0.14130      | 0.064             | 22.66      | 0.0004 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.10  | Put        |           |           | 2,186.54130  | 2,089.464         | 22.66      | 0.9996 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 13.35  | Call       |           |           | 24.75290     | 28.060            | 13.11      | 0.1611 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 13.35  | Put        |           |           | 461.15290    | 367.460           | 13.11      | 0.8389 | 0.00                    | 0                | 2,600            |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.54  | Call       |           |           | 400.68400    | 483.185           | 13.51      | 0.9201 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.54  | Put        |           |           | 27.08400     | 12.585            | 13.51      | 0.0799 | 0.00                    | 0                | 1,000            |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.96  | Call       |           |           | 111.63920    | 147.188           | 11.85      | 0.5712 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.96  | Put        |           |           | 158.03920    | 96.588            | 11.85      | 0.4288 | 0.00                    | 0                | 1,000            |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 13.42  | Put        |           |           | 524.97030    | 429.640           | 13.40      | 0.8785 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 13.42  | Call       |           |           | 18.57030     | 20.240            | 13.40      | 0.1215 | 0.00                    | 0                | 1,000            |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 13.15  | Call       |           |           | 55.05260     | 68.108            | 12.30      | 0.3335 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 13.15  | Put        |           |           | 291.45260    | 207.508           | 12.30      | 0.6665 | 0.00                    | 0                | 500              |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 14.74  | Put        |           |           | 1,826.68680  | 1,729.585         | 20.93      | 0.9988 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 14.74  | Call       |           |           | 0.28680      | 0.185             | 20.93      | 0.0012 | 0.00                    | 0                | 4,375            |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 13.90  | Put        |           |           | 989.40270    | 892.117           | 16.06      | 0.9815 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 13.90  | Call       |           |           | 3.00270      | 2.717             | 16.06      | 0.0185 | 0.00                    | 0                | 1,000            |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 13.25  | Call       |           |           | 37.10270     | 44.159            | 12.71      | 0.2357 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 13.25  | Put        |           |           | 373.50270    | 283.559           | 12.71      | 0.7643 | 70,889.80               | 250              | 25,000           |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 13.48  | Put        |           |           | 580.89210    | 484.627           | 13.64      | 0.9054 | 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 | 13.48      | Call      |           | 14.49210     | 15.227            | 13.64      | 0.0946 | 0.00          | 0                | 111           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.65      | Put       |           | 743.82390    | 646.098           | 14.34      | 0.9549 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.65      | Call      |           | 7.42390      | 6.698             | 14.34      | 0.0451 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.90      | Put       |           | 123.82430    | 74.889            | 12.08      | 0.3547 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.90      | Call      |           | 137.42430    | 185.489           | 12.08      | 0.6453 | 0.00          | 0                | 400           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.55      | Call      |           | 392.00020    | 473.892           | 13.47      | 0.9162 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.55      | Put       |           | 28.40020     | 13.292            | 13.47      | 0.0838 | 0.00          | 0                | 4,920         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.81      | Put       |           | 900.52820    | 803.107           | 15.44      | 0.9748 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.81      | Call      |           | 4.12820      | 3.707             | 15.44      | 0.0252 | 0.00          | 0                | 4,920         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.25      | Call      |           | 669.74970    | 762.983           | 14.68      | 0.9825 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.25      | Put       |           | 6.14970      | 2.383             | 14.68      | 0.0175 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.20      | Put       |           | 331.66400    | 244.398           | 12.50      | 0.7183 | 0.00          | 0                | 5,920         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.20      | Call      |           | 45.26400     | 54.998            | 12.50      | 0.2817 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.00      | Put       |           | 1,088.53110  | 991.360           | 16.75      | 0.9867 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.00      | Call      |           | 2.13110      | 1.960             | 16.75      | 0.0133 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.25      | Put       |           | 1,337.36560  | 1,240.341         | 18.47      | 0.9937 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.25      | Call      |           | 0.96560      | 0.941             | 18.47      | 0.0063 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.26      | Call      |           | 660.09220    | 753.127           | 14.64      | 0.9815 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.26      | Put       |           | 6.49220      | 2.527             | 14.64      | 0.0185 | 0.00          | 0                | 5,250         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.45      | Put       |           | 552.80710    | 456.964           | 13.52      | 0.8927 | 0.00          | 0                | 3,500         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.45      | Call      |           | 16.40710     | 17.564            | 13.52      | 0.1073 | 0.00          | 0                | 4,375         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.13      | Put       |           | 275.88030    | 193.459           | 12.22      | 0.6442 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.13      | Call      |           | 59.48030     | 74.059            | 12.22      | 0.3558 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.60      | Call      |           | 349.45590    | 428.001           | 13.27      | 0.8938 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.60      | Put       |           | 35.85590     | 17.401            | 13.27      | 0.1062 | 0.00          | 0                | 190           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.20      | Call      |           | 718.42430    | 812.372           | 14.90      | 0.9868 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.20      | Put       |           | 4.82430      | 1.772             | 14.90      | 0.0132 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.94      | Put       |           | 1,029.01420  | 931.779           | 16.34      | 0.9839 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.94      | Call      |           | 2.61420      | 2.379             | 16.34      | 0.0161 | 0.00          | 0                | 1,250         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.50      | Put       |           | 3,586.51150  | 3,489.589         | 37.72      | 0.9993 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.50      | Call      |           | 0.11150      | 0.189             | 37.72      | 0.0007 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.30      | Put       |           | 416.73660    | 324.678           | 12.91      | 0.8044 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.30      | Call      |           | 30.33660     | 35.278            | 12.91      | 0.1956 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.63      | Call      |           | 8.00260      | 7.383             | 14.25      | 0.0493 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.63      | Put       |           | 724.40260    | 626.783           | 14.25      | 0.9507 | 0.00          | 0                | 143,712       |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.70      | Call      |           | 6.16360      | 5.538             | 14.68      | 0.0374 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.70      | Put       |           | 792.56360    | 694.938           | 14.68      | 0.9626 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.80      | Put       |           | 890.67920    | 793.241           | 15.37      | 0.9739 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.80      | Call      |           | 4.27920      | 3.841             | 15.37      | 0.0261 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.55      | Put       |           | 1,636.84260  | 1,539.744         | 20.02      | 0.9977 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.55      | Call      |           | 0.44260      | 0.344             | 20.02      | 0.0023 | 0.00          | 0                | 1,084         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.33      | Put       |           | 1,417.17490  | 1,320.139         | 18.96      | 0.9951 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.33      | Call      |           | 0.77490      | 0.739             | 18.96      | 0.0049 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.72      | Put       |           | 1,806.69950  | 1,709.597         | 20.83      | 0.9987 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.72      | Call      |           | 0.29950      | 0.197             | 20.83      | 0.0013 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.50      | Put       |           | 1,586.89990  | 1,489.807         | 19.78      | 0.9973 | 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 | 14.50   | Call       |           |           | 0.49990       | 0.407             | 19.78      | 0.0027 | 0.00          | 0                | 17,402        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 15.00   | Put        |           |           | 2,086.56960   | 1,989.485         | 22.18      | 0.9994 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 15.00   | Call       |           |           | 0.16960       | 0.085             | 22.18      | 0.0006 | 0.00          | 0                | 10,600        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.50   | Call       |           |           | 435.94290     | 520.690           | 13.66      | 0.9344 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.50   | Put        |           |           | 22.34290      | 10.090            | 13.66      | 0.0656 | 0.00          | 0                | 91,184        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.14   | Call       |           |           | 57.22830      | 71.030            | 12.26      | 0.3445 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.14   | Put        |           |           | 283.62830     | 200.430           | 12.26      | 0.6555 | 0.00          | 0                | 90            |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.80   | Call       |           |           | 198.20600     | 258.177           | 12.48      | 0.7517 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.80   | Put        |           |           | 84.60600      | 47.577            | 12.48      | 0.2483 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.00   | Call       |           |           | 915.41540     | 1,011.128         | 15.75      | 0.9958 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.00   | Put        |           |           | 1.81540       | 0.528             | 15.75      | 0.0042 | 0.00          | 0                | 37,202        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.50   | Put        |           |           | 599.73920     | 503.238           | 13.73      | 0.9131 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.50   | Call       |           |           | 13.33920      | 13.838            | 13.73      | 0.0869 | 0.00          | 0                | 5,980         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.00   | Put        |           |           | 3,086.49020   | 2,989.464         | 30.69      | 0.9997 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.00   | Call       |           |           | 0.09020       | 0.064             | 30.69      | 0.0003 | 0.00          | 0                | 3,680         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.20   | Put        |           |           | 1,287.51300   | 1,190.480         | 18.13      | 0.9928 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.20   | Call       |           |           | 1.11300       | 1.080             | 18.13      | 0.0072 | 0.00          | 0                | 90            |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.00   | Put        |           |           | 4,086.45940   | 3,989.680         | 43.35      | 0.9991 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.00   | Call       |           |           | 0.05940       | 0.281             | 43.35      | 0.0009 | 0.00          | 0                | 150           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.47   | Call       |           |           | 0.53860       | 0.451             | 19.63      | 0.0030 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.47   | Put        |           |           | 1,556.93860   | 1,459.851         | 19.63      | 0.9970 | 0.00          | 0                | 150           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.69   | Put        |           |           | 1,776.72010   | 1,679.617         | 20.69      | 0.9985 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.69   | Call       |           |           | 0.32010       | 0.217             | 20.69      | 0.0015 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.00   | Call       |           |           | 96.75490      | 124.153           | 11.69      | 0.5188 | 0.00          | 0                | 4,551         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.00   | Put        |           |           | 183.15490     | 113.553           | 11.69      | 0.4812 | 0.00          | 0                | 38,100        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 18.00   | Put        |           |           | 5,086.40250   | 4,989.420         | 43.35      | 0.9999 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 18.00   | Call       |           |           | 0.00250       | 0.020             | 43.35      | 0.0001 | 0.00          | 0                | 3,099         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.40   | Call       |           |           | 20.16480      | 22.235            | 13.32      | 0.1319 | 0.00          | 0                | 100           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.40   | Put        |           |           | 506.56480     | 411.635           | 13.32      | 0.8681 | 0.00          | 0                | 3,500         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.03   | Put        |           |           | 4,116.45430   | 4,019.660         | 43.35      | 0.9991 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.03   | Call       |           |           | 0.05430       | 0.260             | 43.35      | 0.0009 | 0.00          | 0                | 110           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.22   | Call       |           |           | 1.05100       | 1.022             | 18.27      | 0.0068 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.22   | Put        |           |           | 1,307.45100   | 1,210.422         | 18.27      | 0.9932 | 0.00          | 0                | 110           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.80   | Put        |           |           | 3,886.50750   | 3,789.710         | 41.94      | 0.9989 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.80   | Call       |           |           | 0.10750       | 0.310             | 41.94      | 0.0011 | 0.00          | 0                | 110           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Put        |           |           | 987,086.40000 | 986,989.400       | 43.35      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Call       |           |           | 0.00000       | 0.000             | 43.35      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.40   | Put        |           |           | 3,486.50670   | 3,389.556         | 36.32      | 0.9994 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.40   | Call       |           |           | 0.10670       | 0.156             | 36.32      | 0.0006 | 0.00          | 0                | 960           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.32   | Call       |           |           | 0.79610       | 0.766             | 18.91      | 0.0051 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.32   | Put        |           |           | 1,407.19610   | 1,310.166         | 18.91      | 0.9949 | 0.00          | 0                | 110           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.75   | Call       |           |           | 5.12930       | 4.601             | 15.03      | 0.0312 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.75   | Put        |           |           | 841.52930     | 744.001           | 15.03      | 0.9688 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.37   | Call       |           |           | 0.01910       | 0.109             | 43.35      | 0.0004 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.37   | Put        |           |           | 4,456.41910   | 4,359.509         | 43.35      | 0.9996 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.75   | Call       |           |           | 232.66670     | 298.032           | 12.68      | 0.7960 | 0.00          | 0                | 3,500         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.75  | Put        |           |           | 69.06670     | 37.432            | 12.68      | 0.2040 | 0.00          | 0                | 26,250        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.76  | Call       |           |           | 4.94570      | 4.436             | 15.09      | 0.0301 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.76  | Put        |           |           | 851.34570    | 753.836           | 15.09      | 0.9699 | 0.00          | 0                | 960           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.38  | Call       |           |           | 0.01860      | 0.106             | 43.35      | 0.0004 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.38  | Put        |           |           | 4,466.41860  | 4,369.506         | 43.35      | 0.9996 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.39  | Call       |           |           | 0.01800      | 0.103             | 43.35      | 0.0004 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.39  | Put        |           |           | 4,476.41800  | 4,379.503         | 43.35      | 0.9996 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/09/2017 | Foreign Exchange Option | 12.75  | Put        |           |           | 0.00000      | 50.370            | 12.92      | 0.2290 | 1,007,392.00  | 20,000           | 20,000        |
| \$ / R           | On | 22/09/2017 | Foreign Exchange Option | 12.75  | Call       |           |           | 0.00000      | 319.370           | 12.92      | 0.7710 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/09/2017 | Foreign Exchange Option | 12.50  | Call       |           |           | 0.00000      | 533.246           | 13.24      | 0.9190 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/09/2017 | Foreign Exchange Option | 12.50  | Put        |           |           | 0.00000      | 14.246            | 13.24      | 0.0810 | 284,924.00    | 20,000           | 20,000        |
| \$ / R           | On | 26/09/2017 | Foreign Exchange Option | 13.33  | Put        |           |           | 455.56690    | 370.700           | 13.99      | 0.7425 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/09/2017 | Foreign Exchange Option | 13.33  | Call       |           |           | 55.96690     | 68.200            | 13.99      | 0.2575 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/09/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 605.11800    | 515.251           | 14.82      | 0.8251 | 0.00          | 0                | 60            |
| \$ / R           | On | 27/09/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 37.61800     | 44.851            | 14.82      | 0.1749 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/09/2017 | Foreign Exchange Option | 17.13  | Put        |           |           | 4,197.81510  | 4,100.595         | 33.57      | 0.9993 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/09/2017 | Foreign Exchange Option | 17.13  | Call       |           |           | 0.31510      | 0.196             | 33.57      | 0.0007 | 0.00          | 0                | 60            |
| \$ / R           | On | 28/09/2017 | Foreign Exchange Option | 13.18  | Put        |           |           | 340.60440    | 266.002           | 13.60      | 0.6206 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2017 | Foreign Exchange Option | 13.18  | Call       |           |           | 95.10440     | 117.702           | 13.60      | 0.3794 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/09/2017 | Foreign Exchange Option | 13.02  | Call       |           |           | 149.02010    | 185.452           | 13.12      | 0.5191 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/09/2017 | Foreign Exchange Option | 13.02  | Put        |           |           | 232.42010    | 171.652           | 13.12      | 0.4809 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/10/2017 | Foreign Exchange Option | 13.28  | Put        |           |           | 443.82150    | 371.567           | 14.44      | 0.6278 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/10/2017 | Foreign Exchange Option | 13.28  | Call       |           |           | 129.52150    | 154.267           | 14.44      | 0.3722 | 0.00          | 0                | 0             |
| \$ / R           | On | 23/10/2017 | Foreign Exchange Option | 14.81  | Put        |           |           | 1,833.76370  | 1,739.677         | 18.47      | 0.9640 | 0.00          | 0                | 0             |
| \$ / R           | On | 23/10/2017 | Foreign Exchange Option | 14.81  | Call       |           |           | 10.06370     | 12.377            | 18.47      | 0.0360 | 0.00          | 0                | 0             |
| \$ / R           | On | 23/10/2017 | Foreign Exchange Option | 14.00  | Put        |           |           | 1,062.21520  | 974.085           | 16.78      | 0.8581 | 0.00          | 0                | 0             |
| \$ / R           | On | 23/10/2017 | Foreign Exchange Option | 14.00  | Call       |           |           | 48.51520     | 56.785            | 16.78      | 0.1419 | 0.00          | 0                | 500           |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 14.10  | Put        |           |           | 1,154.05130  | 1,065.861         | 17.14      | 0.8653 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 14.10  | Call       |           |           | 48.55130     | 56.561            | 17.14      | 0.1347 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 12.92  | Call       |           |           | 314.25470    | 364.678           | 13.70      | 0.6093 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 12.92  | Put        |           |           | 239.75470    | 193.978           | 13.70      | 0.3907 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 631.80090    | 555.863           | 15.29      | 0.6912 | 0.00          | 0                | 60            |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 126.30090    | 146.563           | 15.29      | 0.3088 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 17.45  | Put        |           |           | 4,456.20750  | 4,360.216         | 26.31      | 0.9976 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 17.45  | Call       |           |           | 0.70750      | 0.916             | 26.31      | 0.0024 | 0.00          | 0                | 60            |
| \$ / R           | On | 09/11/2017 | Foreign Exchange Option | 13.36  | Put        |           |           | 538.30830    | 470.411           | 14.91      | 0.6019 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/11/2017 | Foreign Exchange Option | 13.36  | Call       |           |           | 199.10830    | 227.111           | 14.91      | 0.3981 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/11/2017 | Foreign Exchange Option | 13.98  | Put        |           |           | 1,044.67700  | 961.458           | 16.69      | 0.7960 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/11/2017 | Foreign Exchange Option | 13.98  | Call       |           |           | 93.17700     | 106.158           | 16.69      | 0.2040 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2017 | Foreign Exchange Option | 17.74  | Put        |           |           | 4,683.29480  | 4,586.083         | 21.44      | 0.9977 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2017 | Foreign Exchange Option | 17.74  | Call       |           |           | 0.69480      | 0.883             | 21.44      | 0.0023 | 0.00          | 0                | 60            |
| \$ / R           | On | 28/11/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 660.81770    | 590.198           | 15.35      | 0.6227 | 0.00          | 0                | 60            |
| \$ / R           | On | 28/11/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 218.21770    | 244.998           | 15.35      | 0.3773 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/11/2017 | Foreign Exchange Option | 13.53  | Put        |           |           | 685.46460    | 614.215           | 15.46      | 0.6296 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/11/2017 | Foreign Exchange Option | 13.53  | Call       |           |           | 216.76460    | 243.015           | 15.46      | 0.3704 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2017 | Foreign Exchange Option | 13.53  | Put        |           |           | 704.72630    | 634.519           | 15.73      | 0.6047 | 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 | 15/12/2017 | Foreign Exchange Option | 13.53  | Call       |           |           | 265.22630    | 293.219           | 15.73      | 0.3953 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.30  | Call       |           |           | 3.01030      | 3.507             | 20.36      | 0.0076 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.30  | Put        |           |           | 4,206.61030  | 4,108.807         | 20.36      | 0.9924 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.31  | Call       |           |           | 2.96210      | 3.452             | 20.36      | 0.0075 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.31  | Put        |           |           | 4,216.56210  | 4,118.752         | 20.36      | 0.9925 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.29  | Call       |           |           | 3.05920      | 3.564             | 20.36      | 0.0077 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.29  | Put        |           |           | 4,196.65920  | 4,098.864         | 20.36      | 0.9923 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.60  | Call       |           |           | 96.02730     | 106.123           | 18.26      | 0.1624 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.60  | Put        |           |           | 1,599.62730  | 1,511.423         | 18.26      | 0.8376 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.40  | Put        |           |           | 1,420.97250  | 1,334.274         | 17.83      | 0.8068 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.40  | Call       |           |           | 117.37250    | 128.974           | 17.83      | 0.1932 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.20  | Put        |           |           | 482.96800    | 423.485           | 14.91      | 0.4861 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.20  | Call       |           |           | 379.36800    | 418.185           | 14.91      | 0.5139 | 0.00          | 0                | 20            |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.80  | Put        |           |           | 912.77220    | 836.482           | 16.41      | 0.6793 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.80  | Call       |           |           | 209.17220    | 231.182           | 16.41      | 0.3207 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.63  | Put        |           |           | 1,626.79950  | 1,538.270         | 18.31      | 0.8418 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.63  | Call       |           |           | 93.19950     | 102.970           | 18.31      | 0.1582 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.80  | Call       |           |           | 78.78620     | 86.895            | 18.64      | 0.1359 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.80  | Put        |           |           | 1,782.38620  | 1,692.195         | 18.64      | 0.8641 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.15  | Put        |           |           | 452.23820    | 395.742           | 14.82      | 0.4672 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.15  | Call       |           |           | 398.63820    | 440.442           | 14.82      | 0.5328 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.10  | Call       |           |           | 418.83860    | 463.672           | 14.74      | 0.5520 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.10  | Put        |           |           | 422.43860    | 368.972           | 14.74      | 0.4480 | 0.00          | 0                | 41,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.25  | Put        |           |           | 514.59260    | 453.379           | 15.03      | 0.5046 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.25  | Call       |           |           | 360.99260    | 398.079           | 15.03      | 0.4954 | 0.00          | 0                | 16,141        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.18  | Call       |           |           | 386.96720    | 426.974           | 14.87      | 0.5215 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.18  | Put        |           |           | 470.56720    | 412.274           | 14.87      | 0.4785 | 0.00          | 0                | 16,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.21  | Call       |           |           | 375.62090    | 414.089           | 14.93      | 0.5102 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.21  | Put        |           |           | 489.22090    | 429.389           | 14.93      | 0.4898 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.50  | Put        |           |           | 2,444.19260  | 2,349.644         | 19.95      | 0.9266 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.50  | Call       |           |           | 40.59260     | 44.344            | 19.95      | 0.0734 | 0.00          | 0                | 25,457        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.40  | Call       |           |           | 824.98330    | 899.173           | 13.72      | 0.8109 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.40  | Put        |           |           | 128.58330    | 104.473           | 13.72      | 0.1891 | 0.00          | 0                | 114,600       |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.40  | Call       |           |           | 310.94600    | 343.193           | 15.41      | 0.4421 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.40  | Put        |           |           | 614.54600    | 548.493           | 15.41      | 0.5579 | 0.00          | 0                | 114,600       |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.91  | Call       |           |           | 187.70670    | 207.442           | 16.67      | 0.2926 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.91  | Put        |           |           | 1,001.30670  | 922.742           | 16.67      | 0.7074 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.65  | Call       |           |           | 656.21970    | 718.777           | 14.00      | 0.7254 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.65  | Put        |           |           | 209.81970    | 174.077           | 14.00      | 0.2746 | 0.00          | 0                | 1,819         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.11  | Put        |           |           | 2,071.97210  | 1,979.437         | 19.22      | 0.8968 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.11  | Call       |           |           | 58.37210     | 64.137            | 19.22      | 0.1032 | 0.00          | 0                | 1,900         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.70  | Call       |           |           | 230.87770    | 255.058           | 16.16      | 0.3481 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.70  | Put        |           |           | 834.47770    | 760.358           | 16.16      | 0.6519 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.21  | Call       |           |           | 971.29900    | 1,052.369         | 13.56      | 0.8649 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.21  | Put        |           |           | 84.89900     | 67.669            | 13.56      | 0.1351 | 0.00          | 0                | 18,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 11.75  | Call       |           |           | 1,372.87450  | 1,468.125         | 13.84      | 0.9452 | 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 | 11.75  | Put        |           |           | 26.47450     | 23.426            | 13.84      | 0.0548 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 685.09530    | 616.119           | 15.66      | 0.5911 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 281.49530    | 310.819           | 15.66      | 0.4089 | 0.00          | 0                | 10,516        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.50  | Call       |           |           | 754.00080    | 823.449           | 13.80      | 0.7787 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.50  | Put        |           |           | 157.60080    | 128.749           | 13.80      | 0.2213 | 0.00          | 0                | 11,916        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.12  | Call       |           |           | 410.64610    | 454.262           | 14.77      | 0.5443 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.12  | Put        |           |           | 434.24610    | 379.562           | 14.77      | 0.4557 | 0.00          | 0                | 40,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.12  | Put        |           |           | 2,081.41960  | 1,988.820         | 19.24      | 0.8977 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.12  | Call       |           |           | 57.81960     | 63.520            | 19.24      | 0.1023 | 0.00          | 0                | 40,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.24  | Put        |           |           | 3,159.34970  | 3,063.806         | 20.54      | 0.9664 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.24  | Call       |           |           | 15.74970     | 18.506            | 20.54      | 0.0336 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.00  | Put        |           |           | 1,968.45970  | 1,876.666         | 19.01      | 0.8862 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.00  | Call       |           |           | 64.85970     | 71.366            | 19.01      | 0.1138 | 0.00          | 0                | 4,580         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.00  | Call       |           |           | 464.50780    | 513.119           | 14.58      | 0.5907 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.00  | Put        |           |           | 368.10780    | 318.419           | 14.58      | 0.4093 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.00  | Call       |           |           | 1,146.77660  | 1,234.010         | 13.39      | 0.9126 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.00  | Put        |           |           | 50.37660     | 39.310            | 13.39      | 0.0874 | 0.00          | 0                | 16,141        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.23  | Call       |           |           | 368.23640    | 406.008           | 14.98      | 0.5028 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.23  | Put        |           |           | 501.83640    | 441.308           | 14.98      | 0.4972 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.17  | Put        |           |           | 4,077.30830  | 3,979.615         | 20.36      | 0.9908 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.17  | Call       |           |           | 3.70830      | 4.314             | 20.36      | 0.0092 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.18  | Call       |           |           | 144.49010    | 159.241           | 17.31      | 0.2329 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.18  | Put        |           |           | 1,228.09010  | 1,144.541         | 17.31      | 0.7671 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.20  | Put        |           |           | 4,107.13490  | 4,009.414         | 20.36      | 0.9912 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.20  | Call       |           |           | 3.53490      | 4.114             | 20.36      | 0.0088 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.15  | Call       |           |           | 148.70340    | 163.944           | 17.24      | 0.2390 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.15  | Put        |           |           | 1,202.30340  | 1,119.244         | 17.24      | 0.7610 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 18.06  | Put        |           |           | 4,964.44860  | 4,866.296         | 20.36      | 0.9976 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 18.06  | Call       |           |           | 0.84860      | 0.996             | 20.36      | 0.0024 | 0.00          | 0                | 2,055         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.09  | Call       |           |           | 157.54420    | 173.810           | 17.10      | 0.2514 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.09  | Put        |           |           | 1,151.14420  | 1,069.110         | 17.10      | 0.7486 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.13  | Put        |           |           | 4,037.55210  | 3,939.903         | 20.37      | 0.9902 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.13  | Call       |           |           | 3.95210      | 4.603             | 20.37      | 0.0098 | 0.00          | 0                | 18,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.53  | Call       |           |           | 102.98590    | 113.882           | 18.13      | 0.1729 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.53  | Put        |           |           | 1,536.58590  | 1,449.182         | 18.13      | 0.8271 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.82  | Put        |           |           | 3,730.08790  | 3,632.914         | 20.43      | 0.9847 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.82  | Call       |           |           | 6.48790      | 7.614             | 20.43      | 0.0153 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.50  | Call       |           |           | 106.13060    | 117.385           | 18.07      | 0.1775 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.50  | Put        |           |           | 1,509.73060  | 1,422.685         | 18.07      | 0.8225 | 0.00          | 0                | 2,055         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.35  | Call       |           |           | 326.81300    | 360.613           | 15.28      | 0.4595 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.35  | Put        |           |           | 580.41300    | 515.913           | 15.28      | 0.5405 | 0.00          | 0                | 52,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.00  | Call       |           |           | 171.90810    | 189.830           | 16.89      | 0.2713 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.00  | Put        |           |           | 1,075.50810  | 995.130           | 16.89      | 0.7287 | 0.00          | 0                | 33,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.24  | Put        |           |           | 4,146.91540  | 4,049.160         | 20.36      | 0.9917 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.24  | Call       |           |           | 3.31540      | 3.860             | 20.36      | 0.0083 | 0.00          | 0                | 33,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.00  | Call       |           |           | 22.30820     | 26.177            | 20.59      | 0.0454 | 0.00          | 0                | 117,200       |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.00      | Put       |           | 2,925.90820  | 2,831.477         | 20.59      | 0.9546 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.38      | Call      |           | 317.19890    | 350.058           | 15.36      | 0.4490 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.38      | Put       |           | 600.79890    | 535.358           | 15.36      | 0.5510 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.55      | Put       |           | 3,463.48190  | 3,366.913         | 20.48      | 0.9777 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.55      | Call      |           | 9.88190      | 11.613            | 20.48      | 0.0223 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/12/2017 | Foreign Exchange Option | 13.50      | Put       |           | 691.05640    | 622.920           | 15.77      | 0.5852 | 0.00          | 0                | 60            |
| \$ / R           | On | 22/12/2017 | Foreign Exchange Option | 13.50      | Call      |           | 295.25640    | 325.520           | 15.77      | 0.4148 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/12/2017 | Foreign Exchange Option | 18.02      | Put       |           | 4,916.81150  | 4,818.590         | 20.15      | 0.9972 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/12/2017 | Foreign Exchange Option | 18.02      | Call      |           | 1.01150      | 1.190             | 20.15      | 0.0028 | 0.00          | 0                | 60            |
| \$ / R           | On | 27/12/2017 | Foreign Exchange Option | 13.64      | Put       |           | 796.84690    | 725.725           | 16.11      | 0.6212 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/12/2017 | Foreign Exchange Option | 13.64      | Call      |           | 270.84690    | 298.225           | 16.11      | 0.3788 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/01/2018 | Foreign Exchange Option | 13.43      | Put       |           | 651.63710    | 587.069           | 15.66      | 0.5505 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/01/2018 | Foreign Exchange Option | 13.43      | Call      |           | 347.43710    | 381.469           | 15.66      | 0.4495 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/01/2018 | Foreign Exchange Option | 14.88      | Put       |           | 1,846.93990  | 1,758.814         | 18.82      | 0.8407 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/01/2018 | Foreign Exchange Option | 14.88      | Call      |           | 106.43990    | 117.114           | 18.82      | 0.1593 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 09/01/2018 | Foreign Exchange Option | 13.20      | Call      |           | 451.29570    | 494.091           | 15.26      | 0.5308 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/01/2018 | Foreign Exchange Option | 13.20      | Put       |           | 511.79570    | 455.791           | 15.26      | 0.4692 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 09/01/2018 | Foreign Exchange Option | 14.76      | Put       |           | 1,738.53050  | 1,651.625         | 18.61      | 0.8254 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/01/2018 | Foreign Exchange Option | 14.76      | Call      |           | 118.03050    | 129.925           | 18.61      | 0.1746 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/01/2018 | Foreign Exchange Option | 13.27      | Call      |           | 493.19670    | 535.807           | 15.66      | 0.5236 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2018 | Foreign Exchange Option | 13.27      | Put       |           | 580.49670    | 523.807           | 15.66      | 0.4764 | 0.00          | 0                | 154,000       |
| \$ / R           | On | 31/01/2018 | Foreign Exchange Option | 13.25      | Call      |           | 500.97700    | 544.429           | 15.63      | 0.5295 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2018 | Foreign Exchange Option | 13.25      | Put       |           | 568.27700    | 512.429           | 15.63      | 0.4705 | 0.00          | 0                | 107,000       |
| \$ / R           | On | 31/01/2018 | Foreign Exchange Option | 13.30      | Put       |           | 599.04570    | 541.097           | 15.71      | 0.4854 | 0.00          | 0                | 40,904        |
| \$ / R           | On | 31/01/2018 | Foreign Exchange Option | 13.30      | Call      |           | 481.74570    | 523.097           | 15.71      | 0.5146 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2018 | Foreign Exchange Option | 13.40      | Call      |           | 445.43030    | 484.057           | 15.92      | 0.4856 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2018 | Foreign Exchange Option | 13.40      | Put       |           | 662.73030    | 602.057           | 15.92      | 0.5144 | 0.00          | 0                | 168,000       |
| \$ / R           | On | 01/02/2018 | Foreign Exchange Option | 15.52      | Put       |           | 2,425.30940  | 2,334.193         | 19.88      | 0.8764 | 0.00          | 0                | 0             |
| \$ / R           | On | 01/02/2018 | Foreign Exchange Option | 15.52      | Call      |           | 90.00940     | 98.193            | 19.88      | 0.1236 | 0.00          | 0                | 2,723         |
| \$ / R           | On | 01/02/2018 | Foreign Exchange Option | 13.15      | Put       |           | 510.17570    | 458.785           | 15.48      | 0.4397 | 0.00          | 0                | 2,723         |
| \$ / R           | On | 01/02/2018 | Foreign Exchange Option | 13.15      | Call      |           | 544.87570    | 592.785           | 15.48      | 0.5603 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/02/2018 | Foreign Exchange Option | 14.20      | Put       |           | 1,261.32570  | 1,184.475         | 17.58      | 0.6898 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/02/2018 | Foreign Exchange Option | 14.20      | Call      |           | 269.52570    | 292.275           | 17.58      | 0.3102 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/02/2018 | Foreign Exchange Option | 14.18      | Put       |           | 1,246.08820  | 1,169.679         | 17.56      | 0.6837 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/02/2018 | Foreign Exchange Option | 14.18      | Call      |           | 278.18820    | 301.478           | 17.56      | 0.3163 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.00      | Call      |           | 749.73160    | 804.727           | 15.54      | 0.6203 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.00      | Put       |           | 475.33160    | 430.127           | 15.54      | 0.3797 | 0.00          | 0                | 113,187       |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.46      | Put       |           | 2,342.23380  | 2,255.173         | 19.63      | 0.8251 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.46      | Call      |           | 156.63380    | 169.773           | 19.63      | 0.1749 | 0.00          | 0                | 3,867         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.11      | Put       |           | 2,030.42190  | 1,946.590         | 19.14      | 0.7881 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.50      | Put       |           | 4,282.34540  | 4,188.276         | 23.19      | 0.9328 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.51      | Put       |           | 4,291.91010  | 4,197.800         | 23.19      | 0.9332 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.49      | Call      |           | 57.18390     | 63.355            | 23.19      | 0.0676 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.49      | Put       |           | 4,272.78390  | 4,178.755         | 23.19      | 0.9324 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.26      | Put       |           | 2,162.90090  | 2,077.597         | 19.35      | 0.8049 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.26      | Call      |           | 177.30090    | 192.197           | 19.35      | 0.1951 | 0.00          | 0                | 2,500         |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.50  | Call       |           |           | 56.74540     | 62.876            | 23.19      | 0.0672 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.00  | Call       |           |           | 390.50710    | 420.983           | 17.23      | 0.3826 | 0.00          | 0                | 767           |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.50  | Put        |           |           | 765.45790    | 706.567           | 16.35      | 0.5072 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.50  | Call       |           |           | 539.85790    | 581.167           | 16.35      | 0.4928 | 0.00          | 0                | 100           |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.16  | Put        |           |           | 2,992.03240  | 2,899.257         | 20.73      | 0.8789 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.16  | Call       |           |           | 106.43240    | 113.857           | 20.73      | 0.1211 | 0.00          | 0                | 225,000       |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.51  | Call       |           |           | 56.31010     | 62.400            | 23.19      | 0.0668 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.40  | Put        |           |           | 227.02040    | 201.420           | 14.84      | 0.2266 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.40  | Call       |           |           | 576.34920    | 620.022           | 16.17      | 0.5173 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.40  | Put        |           |           | 701.94920    | 645.422           | 16.17      | 0.4827 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.91  | Call       |           |           | 413.35120    | 445.993           | 17.07      | 0.4009 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.91  | Put        |           |           | 1,048.95120  | 981.393           | 17.07      | 0.5991 | 0.00          | 0                | 7,000         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.00  | Put        |           |           | 1,116.10710  | 1,046.383         | 17.23      | 0.6174 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.18  | Put        |           |           | 1,254.53960  | 1,181.597         | 17.57      | 0.6516 | 0.00          | 0                | 41,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.00  | Call       |           |           | 1,398.26810  | 1,482.882         | 14.53      | 0.8582 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.00  | Put        |           |           | 123.86810    | 108.282           | 14.53      | 0.1418 | 0.00          | 0                | 225,000       |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.00  | Put        |           |           | 2,840.19450  | 2,748.110         | 20.40      | 0.8695 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.00  | Call       |           |           | 114.59450    | 122.710           | 20.40      | 0.1305 | 0.00          | 0                | 750           |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.40  | Call       |           |           | 1,101.42040  | 1,176.020         | 14.84      | 0.7734 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.50  | Call       |           |           | 152.83690    | 165.651           | 19.69      | 0.1711 | 0.00          | 0                | 65,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.25  | Call       |           |           | 635.71260    | 683.934           | 15.93      | 0.5551 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.25  | Put        |           |           | 611.31260    | 559.334           | 15.93      | 0.4449 | 0.00          | 0                | 5,600         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.07  | Call       |           |           | 716.07500    | 769.136           | 15.65      | 0.6019 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.07  | Put        |           |           | 511.67500    | 464.536           | 15.65      | 0.3981 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.18  | Call       |           |           | 348.93960    | 376.197           | 17.57      | 0.3484 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.50  | Put        |           |           | 259.58210    | 231.167           | 14.92      | 0.2504 | 0.00          | 0                | 26,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.75  | Put        |           |           | 2,606.96790  | 2,517.728         | 20.05      | 0.8507 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.75  | Call       |           |           | 131.36790    | 142.328           | 20.05      | 0.1493 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.91  | Put        |           |           | 1,856.84480  | 1,775.205         | 18.85      | 0.7635 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.91  | Call       |           |           | 221.24480    | 239.805           | 18.85      | 0.2365 | 0.00          | 0                | 8,395         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.50  | Put        |           |           | 2,378.43690  | 2,291.051         | 19.69      | 0.8289 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.11  | Call       |           |           | 194.82190    | 211.190           | 19.14      | 0.2119 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.38  | Call       |           |           | 583.94050    | 628.094           | 16.14      | 0.5222 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.38  | Put        |           |           | 689.54050    | 633.494           | 16.14      | 0.4778 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.30  | Put        |           |           | 640.89020    | 587.232           | 16.01      | 0.4577 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.30  | Call       |           |           | 615.29020    | 661.832           | 16.01      | 0.5423 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.50  | Call       |           |           | 1,033.98210  | 1,105.766         | 14.92      | 0.7496 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.00  | Put        |           |           | 1,926.67470  | 1,847.787         | 18.91      | 0.7417 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.00  | Call       |           |           | 272.37470    | 293.787           | 18.91      | 0.2583 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.81  | Put        |           |           | 2,639.11360  | 2,552.477         | 19.99      | 0.8249 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.81  | Call       |           |           | 174.81360    | 188.477           | 19.99      | 0.1751 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 11/05/2018 | Foreign Exchange Option | 14.40  | Put        |           |           | 1,435.36360  | 1,363.913         | 17.90      | 0.6459 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/05/2018 | Foreign Exchange Option | 14.40  | Call       |           |           | 411.86360    | 440.713           | 17.90      | 0.3541 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/05/2018 | Foreign Exchange Option | 14.30  | Put        |           |           | 1,357.78800  | 1,288.031         | 17.71      | 0.6272 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/05/2018 | Foreign Exchange Option | 14.30  | Call       |           |           | 441.98800    | 472.531           | 17.71      | 0.3728 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.38  | Put        |           |           | 3,127.66720  | 3,039.065         | 20.57      | 0.8286 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.38  | Call       |           |           | 196.76720    | 209.265           | 20.57      | 0.1714 | 0.00          | 0                | 750           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.11  | Put        |           |           | 2,007.62540  | 1,931.387         | 18.89      | 0.7145 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.11  | Call       |           |           | 346.72540    | 371.587           | 18.89      | 0.2855 | 0.00          | 0                | 760           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.64  | Call       |           |           | 711.97250    | 757.034           | 16.67      | 0.5117 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.64  | Put        |           |           | 902.87250    | 846.834           | 16.67      | 0.4883 | 0.00          | 0                | 70,530        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.05  | Call       |           |           | 960.92770    | 1,019.130         | 15.79      | 0.6325 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.05  | Put        |           |           | 561.82770    | 518.930           | 15.79      | 0.3675 | 0.00          | 0                | 750           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.50  | Call       |           |           | 1,274.31540  | 1,347.620         | 15.23      | 0.7469 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.50  | Put        |           |           | 325.21540    | 297.420           | 15.23      | 0.2531 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.00  | Call       |           |           | 2,479.42930  | 2,573.513         | 13.42      | 0.9650 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.00  | Put        |           |           | 30.32930     | 23.313            | 13.42      | 0.0350 | 0.00          | 0                | 750           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.00  | Call       |           |           | 985.56760    | 1,044.993         | 15.72      | 0.6432 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 536.46760    | 494.793           | 15.72      | 0.3568 | 0.00          | 0                | 760           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.70  | Call       |           |           | 690.58010    | 734.536           | 16.76      | 0.5001 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.70  | Put        |           |           | 941.48010    | 884.336           | 16.76      | 0.4999 | 0.00          | 0                | 184,000       |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.96  | Call       |           |           | 1,005.71240  | 1,066.119         | 15.66      | 0.6518 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.96  | Put        |           |           | 516.61240    | 475.919           | 15.66      | 0.3482 | 0.00          | 0                | 2,700         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.14  | Put        |           |           | 2,032.61690  | 1,956.035         | 18.93      | 0.7180 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.14  | Call       |           |           | 341.71690    | 366.235           | 18.93      | 0.2820 | 0.00          | 0                | 2,700         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.71  | Call       |           |           | 122.80790    | 134.429           | 22.78      | 0.1104 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.71  | Put        |           |           | 4,383.70790  | 4,294.229         | 22.78      | 0.8896 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.69  | Call       |           |           | 124.24290    | 135.975           | 22.78      | 0.1114 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.69  | Put        |           |           | 4,365.14290  | 4,275.775         | 22.78      | 0.8886 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.50  | Put        |           |           | 2,338.59190  | 2,258.271         | 19.39      | 0.7568 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.50  | Call       |           |           | 287.69190    | 308.471           | 19.39      | 0.2432 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.70  | Call       |           |           | 123.52350    | 135.200           | 22.78      | 0.1109 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.70  | Put        |           |           | 4,374.42350  | 4,285.000         | 22.78      | 0.8891 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/07/2018 | Foreign Exchange Option | 13.98  | Put        |           |           | 1,134.24380  | 1,072.848         | 17.18      | 0.5436 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/07/2018 | Foreign Exchange Option | 13.98  | Call       |           |           | 629.74380    | 670.048           | 17.18      | 0.4564 | 0.00          | 0                | 0             |
| \$ / R           | On | 20/07/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,019.49160  | 961.714           | 16.93      | 0.5030 | 0.00          | 0                | 0             |
| \$ / R           | On | 20/07/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 728.89160    | 773.714           | 16.93      | 0.4970 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/08/2018 | Foreign Exchange Option | 14.62  | Put        |           |           | 1,610.03480  | 1,540.421         | 18.06      | 0.6183 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/08/2018 | Foreign Exchange Option | 14.62  | Call       |           |           | 544.63480    | 578.821           | 18.06      | 0.3817 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.14  | Put        |           |           | 2,860.20020  | 2,776.428         | 19.95      | 0.7569 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.14  | Call       |           |           | 342.20020    | 363.528           | 19.95      | 0.2431 | 0.00          | 0                | 750           |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.85  | Call       |           |           | 1,286.39980  | 1,357.206         | 15.73      | 0.6888 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.85  | Put        |           |           | 514.39980    | 480.106           | 15.73      | 0.3112 | 0.00          | 0                | 750           |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.00  | Call       |           |           | 2,649.18050  | 2,746.420         | 11.86      | 0.9710 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.00  | Put        |           |           | 27.18050     | 19.320            | 11.86      | 0.0290 | 0.00          | 0                | 750           |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.96  | Call       |           |           | 1,226.60890  | 1,293.323         | 15.82      | 0.6692 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.96  | Put        |           |           | 564.60890    | 526.223           | 15.82      | 0.3308 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.14  | Put        |           |           | 2,018.36660  | 1,945.568         | 18.77      | 0.6618 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.14  | Call       |           |           | 500.36660    | 532.668           | 18.77      | 0.3382 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.50  | Call       |           |           | 1,499.65110  | 1,576.766         | 15.46      | 0.7498 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.50  | Put        |           |           | 377.65110    | 349.667           | 15.46      | 0.2502 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.85  | Call       |           |           | 561.14010    | 594.928           | 18.37      | 0.3718 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.85  | Put        |           |           | 1,789.14010  | 1,717.828         | 18.37      | 0.6282 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.61  | Call       |           |           | 1,429.93490  | 1,505.085         | 15.54      | 0.7310 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.61  | Put        |           |           | 417.93490    | 387.985           | 15.54      | 0.2690 | 0.00          | 0                | 5,300         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.97  | Put        |           |           | 2,712.12550  | 2,629.953         | 19.75      | 0.7430 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.97  | Call       |           |           | 364.12550    | 387.053           | 19.75      | 0.2570 | 0.00          | 0                | 5,300         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.86  | Call       |           |           | 558.96240    | 592.637           | 18.38      | 0.3705 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.86  | Put        |           |           | 1,796.96240  | 1,725.537         | 18.38      | 0.6295 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.87  | Call       |           |           | 556.79000    | 590.352           | 18.40      | 0.3693 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.87  | Put        |           |           | 1,804.79000  | 1,733.251         | 18.40      | 0.6307 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/11/2018 | Foreign Exchange Option | 14.86  | Put        |           |           | 1,799.79020  | 1,730.895         | 18.46      | 0.5991 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/11/2018 | Foreign Exchange Option | 14.86  | Call       |           |           | 676.99020    | 713.695           | 18.46      | 0.4009 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.08  | Call       |           |           | 688.57550    | 724.346           | 18.76      | 0.3911 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.08  | Put        |           |           | 1,968.67550  | 1,898.646         | 18.76      | 0.6089 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.09  | Call       |           |           | 686.31900    | 721.991           | 18.78      | 0.3901 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.09  | Put        |           |           | 1,976.41900  | 1,906.291         | 18.78      | 0.6099 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.07  | Call       |           |           | 690.83550    | 726.717           | 18.75      | 0.3922 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.07  | Put        |           |           | 1,960.93550  | 1,891.017         | 18.75      | 0.6078 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/02/2019 | Foreign Exchange Option | 15.10  | Put        |           |           | 1,980.04300  | 1,912.301         | 18.78      | 0.5843 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/02/2019 | Foreign Exchange Option | 15.10  | Call       |           |           | 803.24300    | 841.801           | 18.78      | 0.4157 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.32  | Call       |           |           | 813.85180    | 851.475           | 19.01      | 0.4068 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.32  | Put        |           |           | 2,143.95180  | 2,075.075         | 19.01      | 0.5932 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.33  | Call       |           |           | 811.54190    | 849.065           | 19.02      | 0.4058 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.33  | Put        |           |           | 2,151.64190  | 2,082.665         | 19.02      | 0.5942 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.31  | Call       |           |           | 816.17030    | 853.895           | 19.00      | 0.4078 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.31  | Put        |           |           | 2,136.27030  | 2,067.495         | 19.00      | 0.5922 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.37  | Call       |           |           | 1,264.85630  | 1,316.608         | 17.95      | 0.5366 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.37  | Put        |           |           | 1,467.05630  | 1,411.608         | 17.95      | 0.4634 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.38  | Call       |           |           | 1,261.33370  | 1,312.970         | 17.96      | 0.5355 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.38  | Put        |           |           | 1,473.53370  | 1,417.970         | 17.96      | 0.4645 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.36  | Call       |           |           | 1,268.39060  | 1,320.257         | 17.94      | 0.5377 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.36  | Put        |           |           | 1,460.59060  | 1,405.257         | 17.94      | 0.4623 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2020 | Foreign Exchange Option | 15.16  | Call       |           |           | 1,820.67640  | 1,880.454         | 18.98      | 0.5594 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2020 | Foreign Exchange Option | 15.16  | Put        |           |           | 1,972.87640  | 1,921.554         | 18.98      | 0.4406 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2020 | Foreign Exchange Option | 15.17  | Call       |           |           | 1,817.17720  | 1,876.865         | 18.99      | 0.5586 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2020 | Foreign Exchange Option | 15.17  | Put        |           |           | 1,979.37720  | 1,927.965         | 18.99      | 0.4414 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2020 | Foreign Exchange Option | 15.18  | Call       |           |           | 1,813.67680  | 1,873.275         | 19.00      | 0.5578 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2020 | Foreign Exchange Option | 15.18  | Put        |           |           | 1,985.87680  | 1,934.375         | 19.00      | 0.4422 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/07/2020 | Foreign Exchange Option | 15.37  | Put        |           |           | 2,104.97180  | 2,052.526         | 19.15      | 0.4464 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/07/2020 | Foreign Exchange Option | 15.37  | Call       |           |           | 1,852.87180  | 1,912.026         | 19.15      | 0.5536 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2020 | Foreign Exchange Option | 15.35  | Call       |           |           | 1,969.60800  | 2,031.687         | 19.17      | 0.5659 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2020 | Foreign Exchange Option | 15.35  | Put        |           |           | 2,086.80800  | 2,036.687         | 19.17      | 0.4341 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2020 | Foreign Exchange Option | 15.36  | Call       |           |           | 1,966.09900  | 2,028.083         | 19.18      | 0.5651 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2020 | Foreign Exchange Option | 15.36  | Put        |           |           | 2,093.29900  | 2,043.083         | 19.18      | 0.4349 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2020 | Foreign Exchange Option | 15.34  | Call       |           |           | 1,973.12500  | 2,035.352         | 19.17      | 0.5666 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2020 | Foreign Exchange Option | 15.34  | Put        |           |           | 2,080.32500  | 2,030.352         | 19.17      | 0.4334 | 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 \$ / R Option</b>      |            |                         |                         |            |           |           |               |                   |            |        | <b>1,363,205.80</b>     | <b>40,250</b>    | <b>2,854,641</b> |
| <b>Total \$ / R</b>             |            |                         |                         |            |           |           |               |                   |            |        | <b>1,366,013,647.30</b> | <b>144,441</b>   | <b>4,373,180</b> |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Future |                         |            | 13.01060  |           | 12.91360      |                   |            | 0.0000 | 871,710.20              | 67               | 234              |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Future |                         |            | 13.19470  |           | 13.09640      |                   |            | 0.0000 | 461,814.50              | 35               | 546              |
| \$ / R MAXI On                  | 19/03/2018 | Foreign Exchange Future |                         |            | 13.37460  |           | 13.27440      |                   |            | 0.0000 | 0.00                    | 0                | 6                |
| \$ / R MAXI On                  | 18/06/2018 | Foreign Exchange Future |                         |            | 13.55020  |           | 13.44910      |                   |            | 0.0000 | 0.00                    | 0                | 172              |
| \$ / R MAXI On                  | 14/06/2019 | Foreign Exchange Future |                         |            | 14.27500  |           | 14.16780      |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| <b>Total \$ / R MAXI Future</b> |            |                         |                         |            |           |           |               |                   |            |        | <b>1,333,524.70</b>     | <b>102</b>       | <b>958</b>       |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.15                   | Call       |           |           | 12.94370      | 5.568             | 22.90      | 0.0004 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.15                   | Put        |           |           | 223,652.94370 | 213,945.568       | 22.90      | 0.9996 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.16                   | Call       |           |           | 12.72310      | 5.419             | 22.95      | 0.0004 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.16                   | Put        |           |           | 224,652.72310 | 214,945.419       | 22.95      | 0.9996 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.14                   | Call       |           |           | 13.16940      | 5.721             | 22.85      | 0.0004 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/09/2017 | Foreign Exchange Option | 15.14                   | Put        |           |           | 222,653.16940 | 212,945.721       | 22.85      | 0.9996 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.75                   | Call       |           |           | 21,977.92280  | 24,281.091        | 16.28      | 0.3342 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.75                   | Put        |           |           | 87,337.92280  | 79,811.091        | 16.28      | 0.6658 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.76                   | Call       |           |           | 21,761.17430  | 24,043.704        | 16.31      | 0.3314 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.76                   | Put        |           |           | 88,121.17430  | 80,573.704        | 16.31      | 0.6686 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.74                   | Call       |           |           | 22,195.18360  | 24,520.948        | 16.26      | 0.3369 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/12/2017 | Foreign Exchange Option | 13.74                   | Put        |           |           | 86,555.18360  | 79,050.948        | 16.26      | 0.6631 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 19/03/2018 | Foreign Exchange Option | 13.72                   | Call       |           |           | 46,760.01280  | 50,407.382        | 16.74      | 0.4418 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 19/03/2018 | Foreign Exchange Option | 13.72                   | Put        |           |           | 91,320.01280  | 84,947.382        | 16.74      | 0.5582 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 19/03/2018 | Foreign Exchange Option | 13.73                   | Call       |           |           | 46,456.36880  | 50,082.660        | 16.76      | 0.4395 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 19/03/2018 | Foreign Exchange Option | 13.73                   | Put        |           |           | 92,016.36880  | 85,622.660        | 16.76      | 0.5605 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 19/03/2018 | Foreign Exchange Option | 13.71                   | Call       |           |           | 47,065.72430  | 50,733.887        | 16.72      | 0.4440 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 19/03/2018 | Foreign Exchange Option | 13.71                   | Put        |           |           | 90,625.72430  | 84,273.887        | 16.72      | 0.5560 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/06/2018 | Foreign Exchange Option | 13.93                   | Call       |           |           | 61,468.23830  | 65,459.866        | 17.11      | 0.4576 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/06/2018 | Foreign Exchange Option | 13.93                   | Put        |           |           | 109,558.23830 | 103,439.866       | 17.11      | 0.5424 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/06/2018 | Foreign Exchange Option | 13.94                   | Call       |           |           | 61,159.39110  | 65,134.065        | 17.12      | 0.4559 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/06/2018 | Foreign Exchange Option | 13.94                   | Put        |           |           | 110,249.39110 | 104,114.065       | 17.12      | 0.5441 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/06/2018 | Foreign Exchange Option | 13.92                   | Call       |           |           | 61,779.24980  | 65,787.423        | 17.09      | 0.4594 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 18/06/2018 | Foreign Exchange Option | 13.92                   | Put        |           |           | 108,869.24980 | 102,767.423       | 17.09      | 0.5406 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 14/06/2019 | Foreign Exchange Option | 14.37                   | Call       |           |           | 126,485.63240 | 131,660.773       | 17.95      | 0.5366 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 14/06/2019 | Foreign Exchange Option | 14.37                   | Put        |           |           | 146,705.63240 | 141,160.773       | 17.95      | 0.4634 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 14/06/2019 | Foreign Exchange Option | 14.38                   | Call       |           |           | 126,133.36810 | 131,297.003       | 17.96      | 0.5355 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 14/06/2019 | Foreign Exchange Option | 14.38                   | Put        |           |           | 147,353.36810 | 141,797.003       | 17.96      | 0.4645 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 14/06/2019 | Foreign Exchange Option | 14.36                   | Call       |           |           | 126,839.06070 | 132,025.731       | 17.94      | 0.5377 | 0.00                    | 0                | 0                |
| \$ / R MAXI On                  | 14/06/2019 | Foreign Exchange Option | 14.36                   | Put        |           |           | 146,059.06070 | 140,525.731       | 17.94      | 0.4623 | 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>1,333,524.70</b>     | <b>102</b>       | <b>958</b>       |
| £ / R                           | On         | 18/09/2017              | Foreign Exchange Future |            | 16.86140  |           | 16.75580      |                   |            | 0.0000 | 33,722.80               | 2                | 192,481          |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R                     | On | 31/10/2017 | Foreign Exchange Future |        |            | 17.00030  |           | 16.89640     |                   |            | 0.0000 | 0.00                 | 0                | 43             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 17.15210  |           | 17.04440     |                   |            | 0.0000 | 48,488,986.70        | 2,827            | 5,929          |
| £ / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 17.44060  |           | 17.33110     |                   |            | 0.0000 | 0.00                 | 0                | 420            |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 17.72300  |           | 17.61220     |                   |            | 0.0000 | 0.00                 | 0                | 3,033          |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 18.00670  |           | 17.89190     |                   |            | 0.0000 | 0.00                 | 0                | 1,654          |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 18.89370  |           | 18.77780     |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| <b>Total £ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>48,522,709.50</b> | <b>2,829</b>     | <b>203,560</b> |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 16.70  | Put        |           |           | 160.62690    | 109.383           | 13.62      | 0.3543 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 16.70  | Call       |           |           | 216.42690    | 270.783           | 13.62      | 0.6457 | 0.00                 | 0                | 700            |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 17.80  | Put        |           |           | 1,052.61390  | 948.332           | 16.16      | 0.9551 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 17.80  | Call       |           |           | 8.41390      | 9.732             | 16.16      | 0.0449 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.50  | Put        |           |           | 1,746.69540  | 1,641.040         | 20.41      | 0.9893 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 17.99  | Put        |           |           | 1,240.02610  | 1,134.944         | 17.31      | 0.9709 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.50  | Call       |           |           | 2.49540      | 2.440             | 20.41      | 0.0107 | 0.00                 | 0                | 300            |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.00  | Call       |           |           | 5.72080      | 6.210             | 17.37      | 0.0285 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.00  | Put        |           |           | 1,249.92080  | 1,144.810         | 17.37      | 0.9715 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.01  | Call       |           |           | 5.61840      | 6.079             | 17.43      | 0.0279 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.01  | Put        |           |           | 1,259.81840  | 1,154.679         | 17.43      | 0.9721 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 17.99  | Call       |           |           | 5.82610      | 6.344             | 17.31      | 0.0291 | 0.00                 | 0                | 0              |
| £ / R                     | On | 31/10/2017 | Foreign Exchange Option | 17.08  | Call       |           |           | 320.54090    | 358.796           | 14.79      | 0.4798 | 0.00                 | 0                | 0              |
| £ / R                     | On | 31/10/2017 | Foreign Exchange Option | 17.08  | Put        |           |           | 504.14090    | 438.496           | 14.79      | 0.5202 | 0.00                 | 0                | 0              |
| £ / R                     | On | 31/10/2017 | Foreign Exchange Option | 17.09  | Call       |           |           | 316.84660    | 354.711           | 14.81      | 0.4758 | 0.00                 | 0                | 0              |
| £ / R                     | On | 31/10/2017 | Foreign Exchange Option | 17.09  | Put        |           |           | 510.44660    | 444.411           | 14.81      | 0.5242 | 0.00                 | 0                | 0              |
| £ / R                     | On | 31/10/2017 | Foreign Exchange Option | 17.07  | Call       |           |           | 324.27470    | 362.921           | 14.78      | 0.4837 | 0.00                 | 0                | 0              |
| £ / R                     | On | 31/10/2017 | Foreign Exchange Option | 17.07  | Put        |           |           | 497.87470    | 432.621           | 14.78      | 0.5163 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.14  | Call       |           |           | 0.51880      | 0.695             | 23.03      | 0.0012 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.14  | Put        |           |           | 8,096.11880  | 7,988.595         | 23.03      | 0.9988 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.15  | Call       |           |           | 0.51280      | 0.687             | 23.03      | 0.0012 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.15  | Put        |           |           | 8,106.11280  | 7,998.587         | 23.03      | 0.9988 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.16  | Call       |           |           | 0.50680      | 0.679             | 23.03      | 0.0012 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.16  | Put        |           |           | 8,116.10680  | 8,008.579         | 23.03      | 0.9988 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.22  | Call       |           |           | 888.76310    | 944.891           | 16.39      | 0.5659 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.22  | Put        |           |           | 777.66310    | 724.291           | 16.39      | 0.4341 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.23  | Call       |           |           | 884.09580    | 940.015           | 16.40      | 0.5640 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.23  | Put        |           |           | 782.99580    | 729.415           | 16.40      | 0.4360 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.21  | Call       |           |           | 893.44980    | 949.787           | 16.39      | 0.5678 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.21  | Put        |           |           | 772.34980    | 719.187           | 16.39      | 0.4322 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.89  | Call       |           |           | 928.51170    | 979.165           | 16.85      | 0.5048 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.89  | Put        |           |           | 1,206.31170  | 1,146.165         | 16.85      | 0.4952 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.90  | Call       |           |           | 924.67490    | 975.171           | 16.86      | 0.5033 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.90  | Put        |           |           | 1,212.47490  | 1,152.171         | 16.86      | 0.4967 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.91  | Call       |           |           | 920.84630    | 971.197           | 16.87      | 0.5018 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.91  | Put        |           |           | 1,218.64630  | 1,158.197         | 16.87      | 0.4982 | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.25  | Call       |           |           | 1,079.68710  | 1,133.956         | 17.03      | 0.5037 | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.25  | Put        |           |           | 1,437.78710  | 1,377.256         | 17.03      | 0.4963 | 0.00                 | 0                | 0              |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.26  | Call       |           |           | 1,075.93410  | 1,130.067         | 17.04      | 0.5024 | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.26  | Put        |           |           | 1,444.03410  | 1,383.367         | 17.04      | 0.4976 | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.24  | Call       |           |           | 1,083.44510  | 1,137.851         | 17.02      | 0.5049 | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.24  | Put        |           |           | 1,431.54510  | 1,371.151         | 17.02      | 0.4951 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.63  | Call       |           |           | 1,762.82190  | 1,824.625         | 16.98      | 0.5696 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.63  | Put        |           |           | 1,615.02190  | 1,560.925         | 16.98      | 0.4304 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.64  | Call       |           |           | 1,758.61450  | 1,820.308         | 16.98      | 0.5686 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.64  | Put        |           |           | 1,620.81450  | 1,566.608         | 16.98      | 0.4314 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.62  | Call       |           |           | 1,767.04890  | 1,828.961         | 16.97      | 0.5705 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.62  | Put        |           |           | 1,609.24890  | 1,555.261         | 16.97      | 0.4295 | 0.00                 | 0                | 0              |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>1,000</b>   |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>48,522,709.50</b> | <b>2,829</b>     | <b>204,560</b> |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 0.11878   |           | 0.11727      |                   |            | 0.0000 | 0.00                 | 0                | 84             |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 0.12101   |           | 0.11946      |                   |            | 0.0000 | 0.00                 | 0                | 115            |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 0.12329   |           | 0.12173      |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 0.12555   |           | 0.12396      |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 0.13435   |           | 0.13269      |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>199</b>     |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.16   | Call       |           |           | 0.00370      | 0.003             | 36.21      | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.16   | Put        |           |           | 4,273.30370  | 4,122.203         | 36.21      | 1.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.17   | Call       |           |           | 0.00010      | 0.000             | 36.21      | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.17   | Put        |           |           | 5,273.30010  | 5,122.200         | 36.21      | 1.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.15   | Call       |           |           | 0.13230      | 0.125             | 36.21      | 0.0006 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.15   | Put        |           |           | 3,273.43230  | 3,122.325         | 36.21      | 0.9994 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.11   | Call       |           |           | 1,016.26810  | 1,147.259         | 14.37      | 0.8990 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.11   | Put        |           |           | 70.26810     | 46.159            | 14.37      | 0.1010 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.12   | Call       |           |           | 423.92100    | 481.745           | 16.66      | 0.5551 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.12   | Put        |           |           | 477.92100    | 380.645           | 16.66      | 0.4449 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.13   | Call       |           |           | 167.86990    | 178.225           | 18.84      | 0.2551 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,221.86990  | 1,077.125         | 18.84      | 0.7449 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.12   | Call       |           |           | 741.29680    | 815.221           | 17.93      | 0.6071 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.12   | Put        |           |           | 568.69680    | 485.821           | 17.93      | 0.3929 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.13   | Call       |           |           | 409.51330    | 437.951           | 19.59      | 0.3831 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,236.91330  | 1,108.551         | 19.59      | 0.6169 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.11   | Call       |           |           | 1,318.18770  | 1,451.990         | 16.14      | 0.8470 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.11   | Put        |           |           | 145.58770    | 122.590           | 16.14      | 0.1530 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.13   | Call       |           |           | 645.18140    | 689.301           | 19.82      | 0.4560 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,249.48140  | 1,134.801         | 19.82      | 0.5440 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.14   | Call       |           |           | 473.57100    | 426.993           | 21.04      | 0.3117 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.14   | Put        |           |           | 2,077.87100  | 1,872.493         | 21.04      | 0.6883 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.12   | Call       |           |           | 1,012.10290  | 1,101.626         | 18.30      | 0.6404 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.12   | Put        |           |           | 616.40290    | 547.126           | 18.30      | 0.3596 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.13   | Call       |           |           | 1,494.98800  | 1,560.289         | 19.01      | 0.6012 | 0.00                 | 0                | 0              |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value         | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,226.38800  | 1,125.589         | 19.01      | 0.3988 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.14   | Call       |           |           | 1,153.54590  | 1,202.820         | 20.20      | 0.4926 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.14   | Put        |           |           | 1,884.94590  | 1,768.120         | 20.20      | 0.5074 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.12   | Call       |           |           | 1,889.69920  | 1,986.334         | 16.72      | 0.7318 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.12   | Put        |           |           | 621.09920    | 551.634           | 16.72      | 0.2682 | 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>199</b>     |
| € / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 15.50190  |           | 15.35340     |                   |            | 0.0000 | 217,553,664.60        | 14,034           | 99,895         |
| € / R                     | On | 27/09/2017 | Foreign Exchange Future |        |            | 15.53170  |           | 15.38300     |                   |            | 0.0000 | 0.00                  | 0                | 800            |
| € / R                     | On | 27/10/2017 | Foreign Exchange Future |        |            | 15.63000  |           | 15.48260     |                   |            | 0.0000 | 0.00                  | 0                | 800            |
| € / R                     | On | 28/11/2017 | Foreign Exchange Future |        |            | 15.73290  |           | 15.58310     |                   |            | 0.0000 | 0.00                  | 0                | 800            |
| € / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 15.79960  |           | 15.64770     |                   |            | 0.0000 | 108,100,863.20        | 6,842            | 29,079         |
| € / R                     | On | 27/12/2017 | Foreign Exchange Future |        |            | 15.83020  |           | 15.67750     |                   |            | 0.0000 | 0.00                  | 0                | 800            |
| € / R                     | On | 31/01/2018 | Foreign Exchange Future |        |            | 15.94590  |           | 15.79260     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 16.09990  |           | 15.94540     |                   |            | 0.0000 | 0.00                  | 0                | 10,307         |
| € / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 16.39730  |           | 16.24100     |                   |            | 0.0000 | 0.00                  | 0                | 1              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 17.70190  |           | 17.53450     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>325,654,527.80</b> | <b>20,876</b>    | <b>142,482</b> |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.48  | Put        |           |           | 4,126.78630  | 3,978.289         | 35.91      | 0.9993 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.46  | Call       |           |           | 0.18340      | 0.182             | 35.66      | 0.0006 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.46  | Put        |           |           | 4,106.78340  | 3,958.282         | 35.66      | 0.9994 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.10  | Call       |           |           | 319.00590    | 433.059           | 13.09      | 0.8503 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.10  | Put        |           |           | 65.60590     | 31.159            | 13.09      | 0.1497 | 0.00                  | 0                | 16,000         |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.47  | Call       |           |           | 0.18480      | 0.185             | 35.78      | 0.0006 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.47  | Put        |           |           | 4,116.78480  | 3,968.285         | 35.78      | 0.9994 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.48  | Call       |           |           | 0.18630      | 0.189             | 35.91      | 0.0007 | 0.00                  | 0                | 0              |
| € / R                     | On | 27/09/2017 | Foreign Exchange Option | 15.31  | Put        |           |           | 159.61970    | 98.756            | 12.26      | 0.3147 | 0.00                  | 0                | 0              |
| € / R                     | On | 27/09/2017 | Foreign Exchange Option | 15.31  | Call       |           |           | 232.61970    | 320.456           | 12.26      | 0.6853 | 0.00                  | 0                | 0              |
| € / R                     | On | 27/10/2017 | Foreign Exchange Option | 15.42  | Put        |           |           | 283.63890    | 214.223           | 13.05      | 0.3833 | 0.00                  | 0                | 0              |
| € / R                     | On | 27/10/2017 | Foreign Exchange Option | 15.42  | Call       |           |           | 346.23890    | 424.223           | 13.05      | 0.6167 | 0.00                  | 0                | 0              |
| € / R                     | On | 28/11/2017 | Foreign Exchange Option | 15.51  | Put        |           |           | 375.31030    | 300.653           | 13.38      | 0.4000 | 0.00                  | 0                | 0              |
| € / R                     | On | 28/11/2017 | Foreign Exchange Option | 15.51  | Call       |           |           | 448.41030    | 523.553           | 13.38      | 0.6000 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.07  | Put        |           |           | 2,471.59660  | 2,329.700         | 17.88      | 0.9119 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 16.20  | Put        |           |           | 842.46560    | 732.796           | 14.83      | 0.6083 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 15.80  | Call       |           |           | 416.10890    | 475.269           | 14.07      | 0.5149 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 15.80  | Put        |           |           | 568.40890    | 475.669           | 14.07      | 0.4851 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.06  | Call       |           |           | 49.79010     | 59.862            | 17.86      | 0.0889 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.06  | Put        |           |           | 2,462.09010  | 2,320.262         | 17.86      | 0.9111 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.07  | Call       |           |           | 49.29660     | 59.300            | 17.88      | 0.0881 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 16.53  | Call       |           |           | 215.16890    | 246.933           | 15.46      | 0.3073 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 16.60  | Call       |           |           | 201.84970    | 231.865           | 15.60      | 0.2915 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 16.60  | Put        |           |           | 1,154.14970  | 1,032.265         | 15.60      | 0.7085 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.05  | Call       |           |           | 50.28850     | 60.430            | 17.85      | 0.0896 | 0.00                  | 0                | 0              |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value         | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.05  | Put        |           |           | 2,452.58850  | 2,310.830         | 17.85      | 0.9104 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 16.20  | Call       |           |           | 290.16560    | 332.396           | 14.83      | 0.3917 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.00  | Put        |           |           | 22.60680     | 15.915            | 12.78      | 0.0361 | 0.00                  | 0                | 18,000         |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 16.39  | Put        |           |           | 986.67070    | 870.521           | 15.20      | 0.6588 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 16.39  | Call       |           |           | 244.37070    | 280.121           | 15.20      | 0.3412 | 0.00                  | 0                | 18,000         |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.13  | Call       |           |           | 1,545.25460  | 1,688.877         | 12.42      | 0.9563 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.13  | Put        |           |           | 27.55460     | 19.277            | 12.42      | 0.0437 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 16.53  | Put        |           |           | 1,097.46890  | 977.333           | 15.46      | 0.6927 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 21.41  | Call       |           |           | 2.93130      | 2.866             | 21.58      | 0.0051 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 21.41  | Put        |           |           | 5,765.23130  | 5,613.266         | 21.58      | 0.9949 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.00  | Call       |           |           | 1,670.30680  | 1,815.515         | 12.78      | 0.9639 | 0.00                  | 0                | 0              |
| € / R                     | On | 27/12/2017 | Foreign Exchange Option | 15.62  | Put        |           |           | 470.16800    | 391.509           | 13.96      | 0.4167 | 0.00                  | 0                | 0              |
| € / R                     | On | 27/12/2017 | Foreign Exchange Option | 15.62  | Call       |           |           | 527.66800    | 601.709           | 13.96      | 0.5833 | 0.00                  | 0                | 0              |
| € / R                     | On | 31/01/2018 | Foreign Exchange Option | 15.80  | Put        |           |           | 598.70900    | 517.160           | 14.52      | 0.4422 | 0.00                  | 0                | 193,000        |
| € / R                     | On | 31/01/2018 | Foreign Exchange Option | 15.80  | Call       |           |           | 591.30900    | 663.060           | 14.52      | 0.5578 | 0.00                  | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.87  | Call       |           |           | 1,313.97080  | 1,429.896         | 14.02      | 0.7953 | 0.00                  | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.87  | Put        |           |           | 238.57080    | 199.996           | 14.02      | 0.2047 | 0.00                  | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.85  | Call       |           |           | 1,328.35460  | 1,444.929         | 14.01      | 0.7991 | 0.00                  | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.85  | Put        |           |           | 232.95460    | 195.029           | 14.01      | 0.2009 | 0.00                  | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 15.05  | Call       |           |           | 1,188.70020  | 1,299.135         | 14.12      | 0.7592 | 0.00                  | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 15.05  | Put        |           |           | 293.30020    | 249.235           | 14.12      | 0.2408 | 0.00                  | 0                | 5,648          |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 15.10  | Call       |           |           | 1,155.25970  | 1,264.538         | 14.15      | 0.7486 | 0.00                  | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 15.10  | Put        |           |           | 309.85970    | 264.638           | 14.15      | 0.2514 | 0.00                  | 0                | 19,510         |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.86  | Call       |           |           | 1,321.15130  | 1,437.402         | 14.01      | 0.7972 | 0.00                  | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.86  | Put        |           |           | 235.75130    | 197.502           | 14.01      | 0.2028 | 0.00                  | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 16.50  | Put        |           |           | 1,062.37080  | 961.853           | 15.64      | 0.5623 | 0.00                  | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 16.50  | Call       |           |           | 507.77080    | 561.753           | 15.64      | 0.4377 | 0.00                  | 0                | 643            |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.00  | Put        |           |           | 81.40450     | 62.270            | 14.06      | 0.0795 | 0.00                  | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.00  | Call       |           |           | 2,026.80450  | 2,162.170         | 14.06      | 0.9205 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 15.49  | Put        |           |           | 509.73730    | 453.434           | 14.72      | 0.3080 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 15.50  | Call       |           |           | 1,255.13970  | 1,354.738         | 14.73      | 0.6901 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 15.50  | Put        |           |           | 514.13970    | 457.438           | 14.73      | 0.3099 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 15.51  | Call       |           |           | 1,249.56320  | 1,348.768         | 14.74      | 0.6883 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 15.51  | Put        |           |           | 518.56320    | 461.468           | 14.74      | 0.3117 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 15.49  | Call       |           |           | 1,260.73730  | 1,360.734         | 14.72      | 0.6920 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.88  | Call       |           |           | 1,833.67630  | 1,923.003         | 16.09      | 0.6289 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.88  | Put        |           |           | 1,179.17630  | 1,101.103         | 16.09      | 0.3711 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.86  | Call       |           |           | 1,842.58690  | 1,932.291         | 16.07      | 0.6310 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.86  | Put        |           |           | 1,168.08690  | 1,090.391         | 16.07      | 0.3690 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.87  | Call       |           |           | 1,838.12540  | 1,927.637         | 16.08      | 0.6300 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.87  | Put        |           |           | 1,173.62540  | 1,095.737         | 16.08      | 0.3700 | 0.00                  | 0                | 0              |
| <b>Total € / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>270,801</b> |
| <b>Total € / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>325,654,527.80</b> | <b>20,876</b>    | <b>413,283</b> |
| AU\$ / R                  | On | 18/09/2017 | Foreign Exchange Future |        |            | 10.34180  |           | 10.29680     |                   |            | 0.0000 | 0.00                  | 0                | 25,771         |



| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 10.47600  |           | 10.43060     |                   |            | 0.0000 | 0.00          | 0                | 6,910         |
| AU\$ / R                     | On | 27/12/2017 | Foreign Exchange Future |        |            | 10.48900  |           | 10.44360     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 10.60630  |           | 10.56040     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 10.73210  |           | 10.68630     |                   |            | 0.0000 | 0.00          | 0                | 1,500         |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 11.24170  |           | 11.19330     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>34,181</b> |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.17  | Call       |           |           | 0.03920      | 0.035             | 23.98      | 0.0003 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.17  | Put        |           |           | 1,873.23920  | 1,828.235         | 23.98      | 0.9997 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.18  | Call       |           |           | 0.03780      | 0.034             | 24.03      | 0.0003 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.18  | Put        |           |           | 1,883.23780  | 1,838.234         | 24.03      | 0.9997 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.19  | Call       |           |           | 0.03650      | 0.033             | 24.07      | 0.0003 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.19  | Put        |           |           | 1,893.23650  | 1,848.233         | 24.07      | 0.9997 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.87  | Put        |           |           | 1,475.57640  | 1,433.485         | 16.97      | 0.9078 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.88  | Call       |           |           | 35.57800     | 38.834            | 16.98      | 0.0909 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.88  | Put        |           |           | 1,484.97800  | 1,442.835         | 16.98      | 0.9091 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.86  | Call       |           |           | 36.78380     | 40.146            | 16.96      | 0.0936 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.86  | Put        |           |           | 1,466.18380  | 1,424.146         | 16.96      | 0.9064 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.87  | Call       |           |           | 36.17640     | 39.485            | 16.97      | 0.0922 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 27/12/2017 | Foreign Exchange Option | 10.00  | Call       |           |           | 587.55380    | 619.626           | 13.88      | 0.7435 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 27/12/2017 | Foreign Exchange Option | 10.00  | Put        |           |           | 143.95380    | 130.626           | 13.88      | 0.2565 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 27/12/2017 | Foreign Exchange Option | 10.01  | Call       |           |           | 580.74400    | 612.616           | 13.89      | 0.7392 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 27/12/2017 | Foreign Exchange Option | 10.01  | Put        |           |           | 147.14400    | 133.616           | 13.89      | 0.2608 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 27/12/2017 | Foreign Exchange Option | 9.99   | Call       |           |           | 594.41050    | 626.893           | 13.88      | 0.7476 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 27/12/2017 | Foreign Exchange Option | 9.99   | Put        |           |           | 140.81050    | 127.893           | 13.88      | 0.2524 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.99   | Call       |           |           | 775.64340    | 810.827           | 14.46      | 0.7317 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.99   | Put        |           |           | 205.24340    | 194.527           | 14.46      | 0.2683 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 10.00  | Call       |           |           | 768.72950    | 803.771           | 14.46      | 0.7286 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 10.00  | Put        |           |           | 208.32950    | 197.471           | 14.46      | 0.2714 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 10.01  | Call       |           |           | 762.13820    | 796.747           | 14.45      | 0.7255 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 10.01  | Put        |           |           | 211.73820    | 200.447           | 14.45      | 0.2745 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.51  | Put        |           |           | 445.06200    | 423.705           | 14.04      | 0.4090 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.49  | Call       |           |           | 631.39680    | 656.103           | 14.03      | 0.5970 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.49  | Put        |           |           | 435.09680    | 414.003           | 14.03      | 0.4030 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.50  | Call       |           |           | 626.36380    | 650.938           | 14.04      | 0.5940 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.50  | Put        |           |           | 440.06380    | 418.838           | 14.04      | 0.4060 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.51  | Call       |           |           | 621.36200    | 645.805           | 14.04      | 0.5910 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.02  | Put        |           |           | 745.44810    | 729.291           | 14.14      | 0.4208 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.00  | Call       |           |           | 927.75360    | 960.162           | 14.13      | 0.5830 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.00  | Put        |           |           | 734.45360    | 718.462           | 14.13      | 0.4170 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.01  | Call       |           |           | 923.24080    | 955.566           | 14.13      | 0.5811 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.01  | Put        |           |           | 739.94080    | 723.866           | 14.13      | 0.4189 | 0.00          | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.02  | Call       |           |           | 918.74810    | 950.991           | 14.14      | 0.5792 | 0.00          | 0                | 0             |
| <b>Total AU\$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| <b>Total AU\$ / R</b>       |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>34,181</b> |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Future |        |            | 10.47750  |           | 10.43130     |                   |            | 0.0000 | 0.00          | 0                | 1,200         |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Future |        |            | 10.63280  |           | 10.58590     |                   |            | 0.0000 | 0.00          | 0                | 1,000         |
| CAD/ R                      | On | 19/03/2018 | Foreign Exchange Future |        |            | 10.78120  |           | 10.73360     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/06/2018 | Foreign Exchange Future |        |            | 10.78220  |           | 10.73360     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total CAD/ R Future</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>2,200</b>  |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.29  | Call       |           |           | 1.88750      | 2.276             | 17.91      | 0.0174 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.29  | Put        |           |           | 860.58750    | 814.776           | 17.91      | 0.9826 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.30  | Call       |           |           | 1.82970      | 2.193             | 18.00      | 0.0167 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.30  | Put        |           |           | 870.52970    | 824.693           | 18.00      | 0.9833 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.28  | Call       |           |           | 1.94760      | 2.363             | 17.83      | 0.0180 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/09/2017 | Foreign Exchange Option | 11.28  | Put        |           |           | 850.64760    | 804.863           | 17.83      | 0.9820 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.54  | Call       |           |           | 323.09720    | 348.752           | 13.25      | 0.5631 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.54  | Put        |           |           | 277.19720    | 255.952           | 13.25      | 0.4369 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.55  | Call       |           |           | 318.24190    | 343.699           | 13.26      | 0.5578 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.55  | Put        |           |           | 282.34190    | 260.899           | 13.26      | 0.4422 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.53  | Call       |           |           | 328.00630    | 353.859           | 13.24      | 0.5684 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/12/2017 | Foreign Exchange Option | 10.53  | Put        |           |           | 272.10630    | 251.059           | 13.24      | 0.4316 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 19/03/2018 | Foreign Exchange Option | 10.07  | Call       |           |           | 827.03330    | 865.082           | 13.67      | 0.7677 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 19/03/2018 | Foreign Exchange Option | 10.07  | Put        |           |           | 163.43330    | 153.882           | 13.67      | 0.2323 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 19/03/2018 | Foreign Exchange Option | 10.08  | Call       |           |           | 819.83660    | 857.731           | 13.67      | 0.7646 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 19/03/2018 | Foreign Exchange Option | 10.08  | Put        |           |           | 166.23660    | 156.531           | 13.67      | 0.2354 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 19/03/2018 | Foreign Exchange Option | 10.06  | Call       |           |           | 834.26360    | 872.468           | 13.67      | 0.7707 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 19/03/2018 | Foreign Exchange Option | 10.06  | Put        |           |           | 160.66360    | 151.268           | 13.67      | 0.2293 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/06/2018 | Foreign Exchange Option | 10.82  | Call       |           |           | 504.50200    | 528.122           | 14.32      | 0.5143 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/06/2018 | Foreign Exchange Option | 10.82  | Put        |           |           | 590.90200    | 565.922           | 14.32      | 0.4857 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/06/2018 | Foreign Exchange Option | 10.83  | Call       |           |           | 500.57720    | 524.059           | 14.34      | 0.5115 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/06/2018 | Foreign Exchange Option | 10.83  | Put        |           |           | 596.97720    | 571.859           | 14.34      | 0.4885 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/06/2018 | Foreign Exchange Option | 10.81  | Call       |           |           | 508.45180    | 532.210           | 14.31      | 0.5172 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/06/2018 | Foreign Exchange Option | 10.81  | Put        |           |           | 584.85180    | 560.010           | 14.31      | 0.4828 | 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>2,200</b>  |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 13.62230  |           | 13.42240     |                   |            | 0.0000 | 0.00          | 0                | 3,908         |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 13.89930  |           | 13.69460     |                   |            | 0.0000 | 0.00          | 0                | 1,150         |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 14.17980  |           | 13.97140     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 14.45580  |           | 14.24230     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 15.46290  |           | 15.23580     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total CHF / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>5,058</b>  |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.39  | Call       |           |           | 0.75440      | 0.901             | 23.71      | 0.0046 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.39  | Put        |           |           | 1,968.35440  | 1,768.601         | 23.71      | 0.9954 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.40  | Call       |           |           | 0.73810      | 0.878             | 23.76      | 0.0045 | 0.00          | 0                | 0             |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.40  | Put        |           |           | 1,978.33810  | 1,778.578         | 23.76      | 0.9955 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.38  | Call       |           |           | 0.77110      | 0.924             | 23.66      | 0.0047 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.38  | Put        |           |           | 1,958.37110  | 1,758.624         | 23.66      | 0.9953 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.03  | Call       |           |           | 342.87450    | 421.332           | 16.20      | 0.4744 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.03  | Put        |           |           | 678.27450    | 552.032           | 16.20      | 0.5256 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.04  | Call       |           |           | 339.57550    | 417.409           | 16.21      | 0.4712 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.04  | Put        |           |           | 684.97550    | 558.109           | 16.21      | 0.5288 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.02  | Call       |           |           | 346.19950    | 425.287           | 16.18      | 0.4776 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.02  | Put        |           |           | 671.59950    | 545.987           | 16.18      | 0.5224 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.15  | Call       |           |           | 598.48820    | 696.242           | 16.46      | 0.5310 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.15  | Put        |           |           | 777.08820    | 666.442           | 16.46      | 0.4690 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.16  | Call       |           |           | 594.68960    | 691.909           | 16.47      | 0.5287 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.16  | Put        |           |           | 783.28960    | 672.109           | 16.47      | 0.4713 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.14  | Call       |           |           | 602.30940    | 700.600           | 16.45      | 0.5333 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.14  | Put        |           |           | 770.90940    | 660.800           | 16.45      | 0.4667 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/06/2018 | Foreign Exchange Option | 14.53  | Call       |           |           | 714.43170    | 810.749           | 16.54      | 0.5153 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/06/2018 | Foreign Exchange Option | 14.53  | Put        |           |           | 1,002.13170  | 884.949           | 16.54      | 0.4847 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/06/2018 | Foreign Exchange Option | 14.54  | Call       |           |           | 710.87990    | 806.828           | 16.55      | 0.5135 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/06/2018 | Foreign Exchange Option | 14.54  | Put        |           |           | 1,008.57990  | 891.028           | 16.55      | 0.4865 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/06/2018 | Foreign Exchange Option | 14.55  | Call       |           |           | 707.34080    | 802.931           | 16.57      | 0.5117 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/06/2018 | Foreign Exchange Option | 14.55  | Put        |           |           | 1,015.04080  | 897.131           | 16.57      | 0.4883 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.74  | Put        |           |           | 1,096.71820  | 916.519           | 15.54      | 0.3689 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.72  | Call       |           |           | 1,601.15260  | 1,648.648         | 15.51      | 0.6337 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.72  | Put        |           |           | 1,085.35260  | 905.748           | 15.51      | 0.3663 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.73  | Call       |           |           | 1,596.82470  | 1,644.026         | 15.52      | 0.6324 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.73  | Put        |           |           | 1,091.02470  | 911.126           | 15.52      | 0.3676 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.74  | Call       |           |           | 1,592.51820  | 1,639.419         | 15.54      | 0.6311 | 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>5,058</b>  |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.99200   |           | 1.96730      |                   |            | 0.0000 | 0.00          | 0                | 10            |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 2.01120   |           | 1.98540      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 2.02780   |           | 2.00160      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 2.04340   |           | 2.01670      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 2.02570   |           | 1.99760      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total CNH / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>10</b>     |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.15   | Call       |           |           | 3.64140      | 4.826             | 18.54      | 0.0186 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.15   | Put        |           |           | 1,830.64140  | 1,584.826         | 18.54      | 0.9814 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.16   | Call       |           |           | 2.99440      | 4.036             | 19.00      | 0.0155 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.16   | Put        |           |           | 1,929.99440  | 1,684.036         | 19.00      | 0.9845 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.14   | Call       |           |           | 4.18200      | 5.810             | 18.08      | 0.0224 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.14   | Put        |           |           | 1,731.18200  | 1,485.810         | 18.08      | 0.9776 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.96   | Put        |           |           | 500.04400    | 390.248           | 14.42      | 0.3549 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.94   | Call       |           |           | 863.84940    | 1,027.171         | 14.34      | 0.6940 | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.94   | Put        |           |           | 409.84940    | 315.171           | 14.34      | 0.3060 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.95   | Call       |           |           | 807.61700    | 963.419           | 14.38      | 0.6698 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.95   | Put        |           |           | 453.61700    | 351.419           | 14.38      | 0.3302 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.96   | Call       |           |           | 754.04400    | 902.248           | 14.42      | 0.6451 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.94   | Call       |           |           | 1,230.27010  | 1,393.537         | 15.29      | 0.6740 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.94   | Put        |           |           | 614.27010    | 515.537           | 15.29      | 0.3260 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.92   | Call       |           |           | 1,345.54210  | 1,523.783         | 15.30      | 0.7066 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.92   | Put        |           |           | 529.54210    | 445.783           | 15.30      | 0.2934 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.93   | Call       |           |           | 1,286.97310  | 1,457.807         | 15.29      | 0.6904 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.93   | Put        |           |           | 570.97310    | 479.807           | 15.29      | 0.3096 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.02   | Call       |           |           | 1,119.44990  | 1,255.429         | 15.80      | 0.5605 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.02   | Put        |           |           | 1,152.44990  | 1,021.429         | 15.80      | 0.4395 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.03   | Call       |           |           | 1,077.83500  | 1,209.498         | 15.85      | 0.5466 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.03   | Put        |           |           | 1,210.83500  | 1,075.498         | 15.85      | 0.4534 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.01   | Call       |           |           | 1,162.48310  | 1,302.812         | 15.75      | 0.5745 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.01   | Put        |           |           | 1,095.48310  | 968.812           | 15.75      | 0.4255 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.98   | Call       |           |           | 1,829.91070  | 1,977.536         | 16.37      | 0.5846 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.98   | Put        |           |           | 1,653.91070  | 1,520.536         | 16.37      | 0.4154 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.99   | Call       |           |           | 1,786.50040  | 1,932.427         | 16.41      | 0.5756 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.99   | Put        |           |           | 1,710.50040  | 1,575.427         | 16.41      | 0.4244 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.97   | Call       |           |           | 1,874.26860  | 2,023.610         | 16.33      | 0.5936 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.97   | Put        |           |           | 1,598.26860  | 1,466.610         | 16.33      | 0.4064 | 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>     |
| DKK / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 2.08890   |           | 2.06840      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 2.13040   |           | 2.10940      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 2.17090   |           | 2.14990      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 2.21180   |           | 2.19070      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 2.39490   |           | 2.37070      |                   |            | 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 | 18/09/2017 | Foreign Exchange Option | 1.96   | Call       |           |           | 1,098.70690  | 1,294.484         | 16.27      | 0.9781 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.96   | Put        |           |           | 14.70690     | 5.484             | 16.27      | 0.0219 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.97   | Call       |           |           | 1,003.62900  | 1,195.568         | 15.61      | 0.9733 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.97   | Put        |           |           | 19.62900     | 6.568             | 15.61      | 0.0267 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.95   | Call       |           |           | 1,194.95820  | 1,393.615         | 16.92      | 0.9818 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.95   | Put        |           |           | 10.95820     | 4.616             | 16.92      | 0.0182 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/12/2017 | Foreign Exchange Option | 2.02   | Call       |           |           | 1,192.54880  | 1,340.448         | 14.49      | 0.7653 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/12/2017 | Foreign Exchange Option | 2.02   | Put        |           |           | 298.54880    | 236.448           | 14.49      | 0.2347 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/12/2017 | Foreign Exchange Option | 2.00   | Call       |           |           | 1,330.50320  | 1,491.246         | 14.45      | 0.8033 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/12/2017 | Foreign Exchange Option | 2.00   | Put        |           |           | 236.50320    | 187.246           | 14.45      | 0.1967 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/12/2017 | Foreign Exchange Option | 2.01   | Call       |           |           | 1,260.33520  | 1,414.818         | 14.47      | 0.7847 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/12/2017 | Foreign Exchange Option | 2.01   | Put        |           |           | 266.33520    | 210.818           | 14.47      | 0.2153 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.19   | Put        |           |           | 1,265.85140  | 1,143.535         | 16.41      | 0.5051 | 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 | 19/03/2018 | Foreign Exchange Option | 2.17   | Call       |           |           | 939.22110    | 1,033.650         | 16.23      | 0.5251 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.17   | Put        |           |           | 1,140.22110  | 1,024.650         | 16.23      | 0.4749 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.18   | Call       |           |           | 901.30340    | 992.329           | 16.32      | 0.5099 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.18   | Put        |           |           | 1,202.30340  | 1,083.329         | 16.32      | 0.4901 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.19   | Call       |           |           | 864.85140    | 952.535           | 16.41      | 0.4949 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.23   | Put        |           |           | 1,497.84520  | 1,375.724         | 16.34      | 0.4937 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.21   | Call       |           |           | 1,179.89790  | 1,274.276         | 16.19      | 0.5309 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.21   | Put        |           |           | 1,372.89790  | 1,256.276         | 16.19      | 0.4691 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.22   | Call       |           |           | 1,141.76700  | 1,233.376         | 16.27      | 0.5185 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.22   | Put        |           |           | 1,434.76700  | 1,315.376         | 16.27      | 0.4815 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.23   | Call       |           |           | 1,104.84520  | 1,193.724         | 16.34      | 0.5063 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.15   | Call       |           |           | 3,254.71680  | 3,414.468         | 16.19      | 0.7284 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.15   | Put        |           |           | 1,047.71680  | 965.468           | 16.19      | 0.2716 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.16   | Call       |           |           | 3,195.89980  | 3,353.025         | 16.22      | 0.7209 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.16   | Put        |           |           | 1,088.89980  | 1,004.025         | 16.22      | 0.2791 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.14   | Call       |           |           | 3,314.44780  | 3,476.808         | 16.16      | 0.7357 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.14   | Put        |           |           | 1,007.44780  | 927.808           | 16.16      | 0.2643 | 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 | 18/09/2017 | Foreign Exchange Future |        |            | 1.66340   |           | 1.65100      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.69110   |           | 1.67850      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Future |        |            | 1.71730   |           | 1.70450      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/06/2018 | Foreign Exchange Future |        |            | 1.74220   |           | 1.72920      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.84050   |           | 1.82670      |                   |            | 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 | 18/09/2017 | Foreign Exchange Option | 1.94   | Call       |           |           | 0.13490      | 0.091             | 23.53      | 0.0005 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.94   | Put        |           |           | 2,890.13490  | 2,766.091         | 23.53      | 0.9995 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.95   | Call       |           |           | 0.11270      | 0.073             | 23.89      | 0.0004 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.95   | Put        |           |           | 2,990.11270  | 2,866.073         | 23.89      | 0.9996 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.96   | Call       |           |           | 0.09470      | 0.059             | 24.24      | 0.0003 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.96   | Put        |           |           | 3,090.09470  | 2,966.059         | 24.24      | 0.9997 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.77   | Call       |           |           | 257.17310    | 285.587           | 16.19      | 0.3150 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.77   | Put        |           |           | 1,172.17310  | 1,074.587         | 16.19      | 0.6850 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.78   | Call       |           |           | 237.76870    | 263.792           | 16.37      | 0.2947 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.78   | Put        |           |           | 1,252.76870  | 1,152.792         | 16.37      | 0.7053 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.76   | Call       |           |           | 278.26340    | 309.249           | 16.01      | 0.3365 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.76   | Put        |           |           | 1,093.26340  | 998.249           | 16.01      | 0.6635 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.74   | Call       |           |           | 661.90420    | 713.007           | 16.27      | 0.4798 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.74   | Put        |           |           | 1,016.90420  | 940.007           | 16.27      | 0.5202 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.75   | Call       |           |           | 628.09210    | 676.866           | 16.39      | 0.4614 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.75   | Put        |           |           | 1,083.09210  | 1,003.866         | 16.39      | 0.5386 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.73   | Call       |           |           | 697.50050    | 751.010           | 16.14      | 0.4987 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.73   | Put        |           |           | 952.50050    | 878.010           | 16.14      | 0.5013 | 0.00          | 0                | 0             |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| HK\$/R                       | On | 18/06/2018 | Foreign Exchange Option | 1.76   | Call       |           |           | 878.71740    | 936.309           | 16.53      | 0.5016 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 18/06/2018 | Foreign Exchange Option | 1.76   | Put        |           |           | 1,186.71740  | 1,114.309         | 16.53      | 0.4984 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 18/06/2018 | Foreign Exchange Option | 1.77   | Call       |           |           | 843.78010    | 899.399           | 16.63      | 0.4866 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 18/06/2018 | Foreign Exchange Option | 1.77   | Put        |           |           | 1,251.78010  | 1,177.399         | 16.63      | 0.5134 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 18/06/2018 | Foreign Exchange Option | 1.75   | Call       |           |           | 915.14110    | 974.745           | 16.42      | 0.5168 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 18/06/2018 | Foreign Exchange Option | 1.75   | Put        |           |           | 1,123.14110  | 1,052.745         | 16.42      | 0.4832 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.77   | Call       |           |           | 1,914.56310  | 1,991.394         | 16.86      | 0.6126 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.77   | Put        |           |           | 1,347.56310  | 1,286.394         | 16.86      | 0.3874 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.75   | Call       |           |           | 2,003.65610  | 2,082.872         | 16.69      | 0.6323 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.75   | Put        |           |           | 1,236.65610  | 1,177.872         | 16.69      | 0.3677 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.76   | Call       |           |           | 1,958.55180  | 2,036.566         | 16.78      | 0.6224 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.76   | Put        |           |           | 1,291.55180  | 1,231.566         | 16.78      | 0.3776 | 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 | 18/09/2017 | Foreign Exchange Future |        |            | 0.12570   |           | 0.12540      |                   |            | 0.0000 | 0.00          | 0                | 1,382         |
| KES / R                      | On | 18/12/2017 | Foreign Exchange Future |        |            | 0.12430   |           | 0.12490      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                      | On | 19/03/2018 | Foreign Exchange Future |        |            | 0.12480   |           | 0.12440      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                      | On | 18/06/2018 | Foreign Exchange Future |        |            | 0.12410   |           | 0.12340      |                   |            | 0.0000 | 0.00          | 0                | 1,145         |
| KES / R                      | On | 14/06/2019 | Foreign Exchange Future |        |            | 0.11690   |           | 0.11290      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total KES / R Future</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>2,527</b>  |
| <b>Total KES / R</b>         |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>2,527</b>  |
| NOK/R                        | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.66990   |           | 1.65970      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NOK/R                        | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.69710   |           | 1.68680      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NOK/R                        | On | 19/03/2018 | Foreign Exchange Future |        |            | 1.72350   |           | 1.71300      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NOK/R                        | On | 18/06/2018 | Foreign Exchange Future |        |            | 1.74960   |           | 1.73890      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NOK/R                        | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.85920   |           | 1.84840      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total NOK/R Future</b>    |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total NOK/R</b>           |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 9.32700   |           | 9.25800      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 9.44260   |           | 9.37310      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 9.55650   |           | 9.48600      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 9.66680   |           | 9.59600      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 10.11160  |           | 10.04070     |                   |            | 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 | 18/09/2017 | Foreign Exchange Option | 10.59  | Put        |           |           | 1,332.20860  | 1,263.222         | 22.24      | 0.9981 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.57  | Call       |           |           | 0.22830      | 0.246             | 22.14      | 0.0021 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.57  | Put        |           |           | 1,312.22830  | 1,243.246         | 22.14      | 0.9979 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.58  | Call       |           |           | 0.21820      | 0.234             | 22.19      | 0.0020 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.58  | Put        |           |           | 1,322.21820  | 1,253.234         | 22.19      | 0.9980 | 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 | 18/09/2017 | Foreign Exchange Option | 10.59  | Call       |           |           | 0.20860      | 0.222             | 22.24      | 0.0019 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.81   | Call       |           |           | 150.28070    | 169.276           | 15.54      | 0.3386 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.81   | Put        |           |           | 587.18070    | 536.676           | 15.54      | 0.6614 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.82   | Call       |           |           | 147.93060    | 166.635           | 15.56      | 0.3344 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.82   | Put        |           |           | 594.83060    | 544.034           | 15.56      | 0.6656 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.80   | Call       |           |           | 152.66640    | 171.954           | 15.52      | 0.3428 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.80   | Put        |           |           | 579.56640    | 529.354           | 15.52      | 0.6572 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.45   | Call       |           |           | 441.33720    | 478.532           | 15.24      | 0.5621 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.45   | Put        |           |           | 405.33720    | 372.032           | 15.24      | 0.4379 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.46   | Call       |           |           | 436.87600    | 473.589           | 15.25      | 0.5583 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.46   | Put        |           |           | 410.87600    | 377.089           | 15.25      | 0.4417 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.44   | Call       |           |           | 446.04790    | 483.516           | 15.23      | 0.5658 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.44   | Put        |           |           | 400.04790    | 367.016           | 15.23      | 0.4342 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.84   | Call       |           |           | 402.02040    | 432.109           | 14.91      | 0.4728 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.84   | Put        |           |           | 646.02040    | 605.309           | 14.91      | 0.5272 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.85   | Call       |           |           | 398.53710    | 428.416           | 14.93      | 0.4698 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.85   | Put        |           |           | 652.53710    | 611.616           | 14.93      | 0.5302 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.83   | Call       |           |           | 405.53580    | 435.832           | 14.90      | 0.4758 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.83   | Put        |           |           | 639.53580    | 599.032           | 14.90      | 0.5242 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.92   | Call       |           |           | 859.91900    | 897.541           | 15.02      | 0.5776 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.92   | Put        |           |           | 739.21900    | 705.941           | 15.02      | 0.4224 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.93   | Call       |           |           | 855.55960    | 893.038           | 15.02      | 0.5756 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.93   | Put        |           |           | 744.85960    | 711.438           | 15.02      | 0.4244 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.91   | Call       |           |           | 864.29380    | 902.069           | 15.01      | 0.5795 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.91   | Put        |           |           | 733.59380    | 700.469           | 15.01      | 0.4205 | 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 | 18/09/2017 | Foreign Exchange Future |        |            | 1.28800   |           | 1.28160      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.30120   |           | 1.29480      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 1.31420   |           | 1.30770      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 1.32840   |           | 1.32190      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.34190   |           | 1.33560      |                   |            | 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 | 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        |           |           | 884.00000    | 820.000           |            | 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        |           |           | 984.00000    | 920.000           |            | 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        |           |           | 784.00000    | 720.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.30   | Call       |           |           | 0.00000      | 12.000            |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.30   | Put        |           |           | 52.00000     | 0.000             |            | 0.0000 | 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        |           |           | 152.00000    | 88.000            |            | 1.0000 | 0.00          | 0                | 0             |

| Contract Details                  |    |            |                         | Strike | Call / Put | MTM Yield    | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| PULA / R                          | On | 18/12/2017 | Foreign Exchange Option | 1.32   | Call       |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/12/2017 | Foreign Exchange Option | 1.32   | Put        |              |           | 252.00000    | 188.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/03/2018 | Foreign Exchange Option | 1.30   | Call       |              |           | 77.00000     | 142.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/03/2018 | Foreign Exchange Option | 1.30   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/03/2018 | Foreign Exchange Option | 1.31   | Call       |              |           | 0.00000      | 42.000            |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/03/2018 | Foreign Exchange Option | 1.31   | Put        |              |           | 23.00000     | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/03/2018 | Foreign Exchange Option | 1.32   | Call       |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/03/2018 | Foreign Exchange Option | 1.32   | Put        |              |           | 123.00000    | 58.000            |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/06/2018 | Foreign Exchange Option | 1.32   | Call       |              |           | 19.00000     | 84.000            |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/06/2018 | Foreign Exchange Option | 1.32   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/06/2018 | Foreign Exchange Option | 1.33   | Call       |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/06/2018 | Foreign Exchange Option | 1.33   | Put        |              |           | 81.00000     | 16.000            |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/06/2018 | Foreign Exchange Option | 1.31   | Call       |              |           | 119.00000    | 184.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/06/2018 | Foreign Exchange Option | 1.31   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 14/06/2019 | Foreign Exchange Option | 1.32   | Call       |              |           | 156.00000    | 219.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 14/06/2019 | Foreign Exchange Option | 1.32   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 14/06/2019 | Foreign Exchange Option | 1.33   | Call       |              |           | 56.00000     | 119.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 14/06/2019 | Foreign Exchange Option | 1.33   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 14/06/2019 | Foreign Exchange Option | 1.31   | Call       |              |           | 256.00000    | 319.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 14/06/2019 | Foreign Exchange Option | 1.31   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| <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 | 18/09/2017 | Foreign Exchange Future |        |            | 1.29600      |           | 1.29750      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| QUANTO £                          | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.29990      |           | 1.30150      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| QUANTO £                          | On | 19/03/2018 | Foreign Exchange Future |        |            | 1.30400      |           | 1.30560      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| QUANTO £                          | On | 18/06/2018 | Foreign Exchange Future |        |            | 1.30800      |           | 1.30950      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total QUANTO £ / \$ Future</b> |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total QUANTO £ / \$</b>        |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| QUANTO €                          | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.19150      |           | 1.18890      |                   |            | 0.0000 | 0.00          | 0                | 32            |
| QUANTO €                          | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.19740      |           | 1.19480      |                   |            | 0.0000 | 0.00          | 0                | 40            |
| QUANTO €                          | On | 19/03/2018 | Foreign Exchange Future |        |            | 1.20380      |           | 1.20120      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| QUANTO €                          | On | 18/06/2018 | Foreign Exchange Future |        |            | 1.21010      |           | 1.20760      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total QUANTO € / \$ Future</b> |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>72</b>     |
| <b>Total QUANTO € / \$</b>        |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>72</b>     |
| RAIN                              | On | 18/09/2017 | Foreign Exchange Future |        |            | 23,256.54000 |           | 23,020.76000 |                   |            | 0.0000 | 0.00          | 0                | 0             |
| RAIN                              | On | 18/12/2017 | Foreign Exchange Future |        |            | 23,629.32000 |           | 23,386.02000 |                   |            | 0.0000 | 0.00          | 0                | 0             |
| RAIN                              | On | 19/03/2018 | Foreign Exchange Future |        |            | 23,996.12000 |           | 23,748.85000 |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total RAIN Future</b>          |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |



| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| <b>Total RAIN</b>           |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| SGD / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 9.58860   |           | 9.51470      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 9.73450   |           | 9.65920      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 9.87910   |           | 9.80160      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 10.01840  |           | 9.94100      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 10.58730  |           | 10.50310     |                   |            | 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 | 18/09/2017 | Foreign Exchange Option | 9.64   | Call       |           |           | 46.07710     | 64.206            | 11.65      | 0.4118 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/09/2017 | Foreign Exchange Option | 9.64   | Put        |           |           | 171.37710    | 115.606           | 11.65      | 0.5882 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/09/2017 | Foreign Exchange Option | 9.65   | Call       |           |           | 43.52980     | 60.838            | 11.73      | 0.3950 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/09/2017 | Foreign Exchange Option | 9.65   | Put        |           |           | 178.82980    | 122.238           | 11.73      | 0.6050 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/09/2017 | Foreign Exchange Option | 9.63   | Call       |           |           | 48.75270     | 67.739            | 11.57      | 0.4291 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/09/2017 | Foreign Exchange Option | 9.63   | Put        |           |           | 164.05270    | 109.139           | 11.57      | 0.5709 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.81   | Call       |           |           | 219.79120    | 249.056           | 13.64      | 0.4725 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.81   | Put        |           |           | 370.59120    | 324.556           | 13.64      | 0.5275 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.82   | Call       |           |           | 216.31850    | 245.197           | 13.67      | 0.4671 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.82   | Put        |           |           | 377.11850    | 330.697           | 13.67      | 0.5329 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.80   | Call       |           |           | 223.31440    | 252.970           | 13.62      | 0.4779 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.80   | Put        |           |           | 364.11440    | 318.470           | 13.62      | 0.5221 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.96   | Call       |           |           | 349.26690    | 383.693           | 14.59      | 0.4909 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.96   | Put        |           |           | 507.66690    | 464.593           | 14.59      | 0.5091 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.97   | Call       |           |           | 345.59420    | 379.745           | 14.61      | 0.4872 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.97   | Put        |           |           | 513.99420    | 470.645           | 14.61      | 0.5128 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.95   | Call       |           |           | 352.97520    | 387.676           | 14.57      | 0.4946 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.95   | Put        |           |           | 501.37520    | 458.576           | 14.57      | 0.5054 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.10  | Call       |           |           | 443.81490    | 478.068           | 14.56      | 0.5007 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.10  | Put        |           |           | 602.81490    | 559.668           | 14.56      | 0.4993 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.11  | Call       |           |           | 440.08670    | 474.111           | 14.58      | 0.4977 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.11  | Put        |           |           | 609.08670    | 565.711           | 14.58      | 0.5023 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.09  | Call       |           |           | 447.57610    | 482.056           | 14.55      | 0.5037 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.09  | Put        |           |           | 596.57610    | 553.656           | 14.55      | 0.4963 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.00  | Call       |           |           | 1,078.45930  | 1,134.717         | 14.78      | 0.6511 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.00  | Put        |           |           | 575.35930    | 547.417           | 14.78      | 0.3489 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.01  | Call       |           |           | 1,073.35730  | 1,129.178         | 14.79      | 0.6492 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.01  | Put        |           |           | 580.25730    | 551.878           | 14.79      | 0.3508 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.99   | Call       |           |           | 1,083.86190  | 1,140.277         | 14.78      | 0.6530 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.99   | Put        |           |           | 570.76190    | 542.977           | 14.78      | 0.3470 | 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 | 18/09/2017 | Foreign Exchange Future |        |            | 3.78040   |           | 3.75920      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 3.73720   |           | 3.71820      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 3.69540   |           | 3.67670      |                   |            | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 3.65660   |           | 3.63830      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 3.53940   |           | 3.51920      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total TRY / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| TRY / R                     | On | 18/09/2017 | Foreign Exchange Option | 3.55   | Call       |           |           | 210.97230    | 231.421           | 16.16      | 0.9774 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/09/2017 | Foreign Exchange Option | 3.55   | Put        |           |           | 1.77230      | 1.021             | 16.16      | 0.0226 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/09/2017 | Foreign Exchange Option | 3.56   | Call       |           |           | 201.22470    | 221.561           | 15.88      | 0.9742 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/09/2017 | Foreign Exchange Option | 3.56   | Put        |           |           | 2.02470      | 1.161             | 15.88      | 0.0258 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/09/2017 | Foreign Exchange Option | 3.54   | Call       |           |           | 220.77900    | 241.300           | 16.45      | 0.9801 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/09/2017 | Foreign Exchange Option | 3.54   | Put        |           |           | 1.57900      | 0.900             | 16.45      | 0.0199 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/12/2017 | Foreign Exchange Option | 3.74   | Call       |           |           | 88.54340     | 97.564            | 12.37      | 0.5087 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/12/2017 | Foreign Exchange Option | 3.74   | Put        |           |           | 110.34340    | 100.364           | 12.37      | 0.4913 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/12/2017 | Foreign Exchange Option | 3.75   | Call       |           |           | 84.37200     | 92.569            | 12.34      | 0.4926 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/12/2017 | Foreign Exchange Option | 3.75   | Put        |           |           | 116.17200    | 105.369           | 12.34      | 0.5074 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/12/2017 | Foreign Exchange Option | 3.73   | Call       |           |           | 92.87290     | 102.719           | 12.40      | 0.5248 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/12/2017 | Foreign Exchange Option | 3.73   | Put        |           |           | 104.67290    | 95.519            | 12.40      | 0.4752 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.52   | Call       |           |           | 236.82940    | 251.044           | 13.95      | 0.7009 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.52   | Put        |           |           | 80.12940     | 75.644            | 13.95      | 0.2991 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.53   | Call       |           |           | 230.11040    | 244.259           | 13.93      | 0.6914 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.53   | Put        |           |           | 83.41040     | 78.859            | 13.93      | 0.3086 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.51   | Call       |           |           | 243.64590    | 257.925           | 13.97      | 0.7102 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.51   | Put        |           |           | 76.94590     | 72.525            | 13.97      | 0.2898 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.67   | Call       |           |           | 173.16340    | 182.153           | 14.58      | 0.5145 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.67   | Put        |           |           | 204.86340    | 195.553           | 14.58      | 0.4855 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.65   | Call       |           |           | 181.79670    | 191.114           | 14.54      | 0.5313 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.65   | Put        |           |           | 193.49670    | 184.514           | 14.54      | 0.4687 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.66   | Call       |           |           | 177.43810    | 186.591           | 14.56      | 0.5229 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.66   | Put        |           |           | 199.13810    | 189.991           | 14.56      | 0.4771 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.52   | Call       |           |           | 281.59560    | 294.251           | 15.19      | 0.5511 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.52   | Put        |           |           | 282.39560    | 274.851           | 15.19      | 0.4489 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.53   | Call       |           |           | 277.22110    | 289.561           | 15.19      | 0.5455 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.53   | Put        |           |           | 288.02110    | 280.161           | 15.19      | 0.4545 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.54   | Call       |           |           | 272.90280    | 284.925           | 15.18      | 0.5400 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.54   | Put        |           |           | 293.70280    | 285.525           | 15.18      | 0.4600 | 0.00          | 0                | 0             |
| <b>Total TRY / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total TRY / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| ZMW / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.42260   |           | 1.40680      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| ZMW / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.39690   |           | 1.38160      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| ZMW / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 1.37440   |           | 1.35950      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| ZMW / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 1.35280   |           | 1.33830      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| ZMW / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.24270   |           | 1.22970      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total ZMW / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value    | Contracts Traded | Open Interest |
|------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------|------------------|------------------|---------------|
| Total ZMW / R    |        |            |           |           |              |                   |            |       | 0.00             | 0                | 0             |
| Total Futures    |        |            |           |           |              |                   |            |       | 1 740 161 203.50 | 127,998          | 1,909,786     |
| Total Options    |        |            |           |           |              |                   |            |       | 1 363 205.80     | 40,250           | 3,126,442     |
| Grand Total:     |        |            |           |           |              |                   |            |       | 1,741,524,409.30 | 168,248          | 5,036,228     |