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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/07/2018

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value  | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 16/07/2018 Foreign Exchange Future |        |            | 13.20150  |           | 13.28070     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 20/07/2018 Foreign Exchange Future |        |            | 13.24590  |           | 13.28420     |                   |            | 0.0000 | 0.00           | 0                | 1,800         |
| \$ / R On 24/07/2018 Foreign Exchange Future |        |            | 13.25280  |           | 13.29100     |                   |            | 0.0000 | 0.00           | 0                | 500           |
| \$ / R On 25/07/2018 Foreign Exchange Future |        |            | 13.25450  |           | 13.29280     |                   |            | 0.0000 | 0.00           | 0                | 20,570        |
| \$ / R On 27/07/2018 Foreign Exchange Future |        |            | 13.25790  |           | 13.29620     |                   |            | 0.0000 | 6,628,950.00   | 500              | 1,204         |
| \$ / R On 31/07/2018 Foreign Exchange Future |        |            | 13.26480  |           | 13.30300     |                   |            | 0.0000 | 1,392,804.00   | 105              | 3,262         |
| \$ / R On 02/08/2018 Foreign Exchange Future |        |            | 13.26820  |           | 13.30650     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R On 07/08/2018 Foreign Exchange Future |        |            | 13.27670  |           | 13.31500     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 13/08/2018 Foreign Exchange Future |        |            | 13.28690  |           | 13.32530     |                   |            | 0.0000 | 0.00           | 0                | 70            |
| \$ / R On 15/08/2018 Foreign Exchange Future |        |            | 13.29030  |           | 13.32870     |                   |            | 0.0000 | 13,941,524.70  | 1,049            | 6,570         |
| \$ / R On 20/08/2018 Foreign Exchange Future |        |            | 13.29890  |           | 13.33730     |                   |            | 0.0000 | 0.00           | 0                | 600           |
| \$ / R On 31/08/2018 Foreign Exchange Future |        |            | 13.31770  |           | 13.35620     |                   |            | 0.0000 | 1,398,358.50   | 105              | 3,299         |
| \$ / R On 03/09/2018 Foreign Exchange Future |        |            | 13.32280  |           | 13.36140     |                   |            | 0.0000 | 0.00           | 0                | 197           |
| \$ / R On 13/09/2018 Foreign Exchange Future |        |            | 13.33990  |           | 13.37850     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 17/09/2018 Foreign Exchange Future |        |            | 13.34680  |           | 13.38540     |                   |            | 0.0000 | 997,900,195.60 | 74,767           | 494,054       |
| \$ / R On 25/09/2018 Foreign Exchange Future |        |            | 13.36040  |           | 13.39900     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 28/09/2018 Foreign Exchange Future |        |            | 13.36550  |           | 13.40410     |                   |            | 0.0000 | 1,403,377.50   | 105              | 4,032         |
| \$ / R On 02/10/2018 Foreign Exchange Future |        |            | 13.37230  |           | 13.41090     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R On 12/10/2018 Foreign Exchange Future |        |            | 13.38930  |           | 13.42790     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 25/10/2018 Foreign Exchange Future |        |            | 13.41140  |           | 13.45020     |                   |            | 0.0000 | 0.00           | 0                | 70            |
| \$ / R On 29/10/2018 Foreign Exchange Future |        |            | 13.41820  |           | 13.45710     |                   |            | 0.0000 | 0.00           | 0                | 225           |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value  | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R           | On | 31/10/2018 | Foreign Exchange Future |        |            | 13.42160  |           | 13.46060     |                   |            | 0.0000 | 0.00           | 0                | 3,608         |
| \$ / R           | On | 01/11/2018 | Foreign Exchange Future |        |            | 13.42330  |           | 13.46230     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Future |        |            | 13.43010  |           | 13.46920     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R           | On | 13/11/2018 | Foreign Exchange Future |        |            | 13.44380  |           | 13.48300     |                   |            | 0.0000 | 0.00           | 0                | 70            |
| \$ / R           | On | 16/11/2018 | Foreign Exchange Future |        |            | 13.44890  |           | 13.48820     |                   |            | 0.0000 | 0.00           | 0                | 700           |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Future |        |            | 13.47270  |           | 13.51230     |                   |            | 0.0000 | 0.00           | 0                | 3,363         |
| \$ / R           | On | 11/12/2018 | Foreign Exchange Future |        |            | 13.49150  |           | 13.53130     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Future |        |            | 13.49660  |           | 13.53650     |                   |            | 0.0000 | 147,153,429.80 | 10,903           | 61,427        |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Future |        |            | 13.50850  |           | 13.54850     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Future |        |            | 13.52550  |           | 13.56580     |                   |            | 0.0000 | 0.00           | 0                | 2,078         |
| \$ / R           | On | 02/01/2019 | Foreign Exchange Future |        |            | 13.52890  |           | 13.56920     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R           | On | 30/01/2019 | Foreign Exchange Future |        |            | 13.57670  |           | 13.61740     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Future |        |            | 13.57840  |           | 13.61910     |                   |            | 0.0000 | 0.00           | 0                | 1,225         |
| \$ / R           | On | 13/02/2019 | Foreign Exchange Future |        |            | 13.60060  |           | 13.64140     |                   |            | 0.0000 | 0.00           | 0                | 70            |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Future |        |            | 13.62620  |           | 13.66710     |                   |            | 0.0000 | 0.00           | 0                | 4,725         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Future |        |            | 13.65690  |           | 13.69800     |                   |            | 0.0000 | 3,441,538.80   | 252              | 5,930         |
| \$ / R           | On | 27/03/2019 | Foreign Exchange Future |        |            | 13.67230  |           | 13.71340     |                   |            | 0.0000 | 0.00           | 0                | 4,414         |
| \$ / R           | On | 29/03/2019 | Foreign Exchange Future |        |            | 13.67570  |           | 13.71680     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R           | On | 02/04/2019 | Foreign Exchange Future |        |            | 13.68250  |           | 13.72370     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Future |        |            | 13.73040  |           | 13.77200     |                   |            | 0.0000 | 0.00           | 0                | 1,280         |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Future |        |            | 13.78370  |           | 13.82600     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R           | On | 03/06/2019 | Foreign Exchange Future |        |            | 13.78880  |           | 13.83120     |                   |            | 0.0000 | 0.00           | 0                | 54,000        |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Future |        |            | 13.80770  |           | 13.85040     |                   |            | 0.0000 | 6,972,888.50   | 505              | 15,910        |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Future |        |            | 13.83180  |           | 13.87480     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R           | On | 01/07/2019 | Foreign Exchange Future |        |            | 13.83690  |           | 13.88000     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R           | On | 03/07/2019 | Foreign Exchange Future |        |            | 13.84040  |           | 13.88350     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Future |        |            | 13.89020  |           | 13.93400     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R           | On | 01/08/2019 | Foreign Exchange Future |        |            | 13.89210  |           | 13.93590     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Future |        |            | 13.94580  |           | 13.99020     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R           | On | 02/09/2019 | Foreign Exchange Future |        |            | 13.95130  |           | 13.99580     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Future |        |            | 13.97720  |           | 14.02200     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Future |        |            | 14.00320  |           | 14.04820     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R           | On | 02/10/2019 | Foreign Exchange Future |        |            | 14.00690  |           | 14.05200     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Future |        |            | 14.06060  |           | 14.10630     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Future |        |            | 14.11430  |           | 14.16060     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R           | On | 02/12/2019 | Foreign Exchange Future |        |            | 14.11980  |           | 14.16620     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Future |        |            | 14.14020  |           | 14.18680     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Future |        |            | 14.17350  |           | 14.22050     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R           | On | 02/01/2020 | Foreign Exchange Future |        |            | 14.17720  |           | 14.22420     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R           | On | 31/01/2020 | Foreign Exchange Future |        |            | 14.23090  |           | 14.27850     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R           | On | 02/03/2020 | Foreign Exchange Future |        |            | 14.28830  |           | 14.33650     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R           | On | 02/04/2020 | Foreign Exchange Future |        |            | 14.34570  |           | 14.39460     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R           | On | 29/04/2020 | Foreign Exchange Future |        |            | 14.39570  |           | 14.44510     |                   |            | 0.0000 | 0.00           | 0                | 55            |
| \$ / R           | On | 02/06/2020 | Foreign Exchange Future |        |            | 14.45860  |           | 14.50880     |                   |            | 0.0000 | 0.00           | 0                | 1,055         |
| \$ / R           | On | 12/06/2020 | Foreign Exchange Future |        |            | 14.47710  |           | 14.52750     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R           | On | 28/07/2020 | Foreign Exchange Future |        |            | 14.56550  |           | 14.61840     |                   |            | 0.0000 | 0.00           | 0                | 84,000        |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value           | Contracts Traded | Open Interest  |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|----------------|
| \$ / R                     | On | 14/09/2020 | Foreign Exchange Future |        |            | 14.67330  |           | 14.72900     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>1,180,233,067.40</b> | <b>88,291</b>    | <b>781,298</b> |
| \$ / R                     | On | 16/07/2018 | Foreign Exchange Option | 13.71  | Put        |           |           | 430.33920    | 508.500           | 16.61      | 1.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 16/07/2018 | Foreign Exchange Option | 13.71  | Call       |           |           | 1.03920      | 0.000             | 16.61      | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 20/07/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 526.82980    | 558.901           | 22.10      | 0.9608 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 20/07/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 11.02980     | 4.801             | 22.10      | 0.0392 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 24/07/2018 | Foreign Exchange Option | 15.72  | Put        |           |           | 2,429.03380  | 2,467.219         | 31.37      | 0.9999 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 24/07/2018 | Foreign Exchange Option | 15.72  | Call       |           |           | 0.03380      | 0.019             | 31.37      | 0.0001 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 24/07/2018 | Foreign Exchange Option | 14.45  | Call       |           |           | 1.85630      | 0.933             | 23.29      | 0.0064 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 24/07/2018 | Foreign Exchange Option | 14.45  | Put        |           |           | 1,160.85630  | 1,198.133         | 23.29      | 0.9936 | 0.00                    | 0                | 1,500          |
| \$ / R                     | On | 24/07/2018 | Foreign Exchange Option | 15.94  | Put        |           |           | 2,649.01830  | 2,687.215         | 33.24      | 0.9999 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 24/07/2018 | Foreign Exchange Option | 15.94  | Call       |           |           | 0.01830      | 0.015             | 33.24      | 0.0001 | 0.00                    | 0                | 1,500          |
| \$ / R                     | On | 24/07/2018 | Foreign Exchange Option | 14.19  | Put        |           |           | 902.84930    | 939.272           | 20.97      | 0.9856 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 24/07/2018 | Foreign Exchange Option | 14.19  | Call       |           |           | 3.84930      | 2.072             | 20.97      | 0.0144 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 25/07/2018 | Foreign Exchange Option | 13.50  | Call       |           |           | 71.09850     | 46.327            | 16.12      | 0.2380 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 25/07/2018 | Foreign Exchange Option | 13.50  | Put        |           |           | 278.29850    | 291.827           | 16.12      | 0.7620 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 25/07/2018 | Foreign Exchange Option | 14.29  | Put        |           |           | 1,001.04540  | 1,037.295         | 21.06      | 0.9880 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 25/07/2018 | Foreign Exchange Option | 14.29  | Call       |           |           | 3.84540      | 1.795             | 21.06      | 0.0120 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 27/07/2018 | Foreign Exchange Option | 12.06  | Put        |           |           | 0.66830      | 0.284             | 19.23      | 0.0022 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 27/07/2018 | Foreign Exchange Option | 12.06  | Call       |           |           | 1,236.86830  | 1,198.184         | 19.23      | 0.9978 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 27/07/2018 | Foreign Exchange Option | 13.25  | Call       |           |           | 181.36720    | 144.424           | 15.30      | 0.5142 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 27/07/2018 | Foreign Exchange Option | 13.25  | Put        |           |           | 135.16720    | 136.524           | 15.30      | 0.4858 | 0.00                    | 0                | 20,000         |
| \$ / R                     | On | 31/07/2018 | Foreign Exchange Option | 13.50  | Put        |           |           | 301.91260    | 314.445           | 15.88      | 0.7019 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 31/07/2018 | Foreign Exchange Option | 13.50  | Call       |           |           | 104.91260    | 79.245            | 15.88      | 0.2981 | 0.00                    | 0                | 500            |
| \$ / R                     | On | 31/07/2018 | Foreign Exchange Option | 16.32  | Put        |           |           | 3,017.19680  | 3,055.316         | 30.96      | 0.9995 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 31/07/2018 | Foreign Exchange Option | 16.32  | Call       |           |           | 0.19680      | 0.116             | 30.96      | 0.0005 | 0.00                    | 0                | 500            |
| \$ / R                     | On | 31/07/2018 | Foreign Exchange Option | 15.82  | Put        |           |           | 2,517.35030  | 2,555.340         | 27.05      | 0.9993 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 31/07/2018 | Foreign Exchange Option | 15.82  | Call       |           |           | 0.35030      | 0.141             | 27.05      | 0.0007 | 0.00                    | 0                | 500            |
| \$ / R                     | On | 31/07/2018 | Foreign Exchange Option | 13.00  | Call       |           |           | 359.89380    | 324.475           | 14.88      | 0.7529 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 31/07/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 56.89380     | 59.675            | 14.88      | 0.2471 | 0.00                    | 0                | 500            |
| \$ / R                     | On | 31/07/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 541.23800    | 564.479           | 17.03      | 0.8704 | 0.00                    | 0                | 1,000          |
| \$ / R                     | On | 31/07/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 44.23800     | 29.279            | 17.03      | 0.1296 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 02/08/2018 | Foreign Exchange Option | 12.66  | Put        |           |           | 10.65740     | 11.466            | 14.38      | 0.0633 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 02/08/2018 | Foreign Exchange Option | 12.66  | Call       |           |           | 657.15740    | 619.666           | 14.38      | 0.9367 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 07/08/2018 | Foreign Exchange Option | 13.86  | Call       |           |           | 61.11400     | 45.455            | 17.12      | 0.1582 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 07/08/2018 | Foreign Exchange Option | 13.86  | Put        |           |           | 606.11400    | 628.755           | 17.12      | 0.8418 | 0.00                    | 0                | 1,880          |
| \$ / R                     | On | 07/08/2018 | Foreign Exchange Option | 16.18  | Put        |           |           | 2,865.56510  | 2,903.652         | 26.74      | 0.9986 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 07/08/2018 | Foreign Exchange Option | 16.18  | Call       |           |           | 0.56510      | 0.352             | 26.74      | 0.0014 | 0.00                    | 0                | 1,880          |
| \$ / R                     | On | 07/08/2018 | Foreign Exchange Option | 12.32  | Put        |           |           | 6.73630      | 5.982             | 16.23      | 0.0289 | 0.00                    | 0                | 1,880          |
| \$ / R                     | On | 07/08/2018 | Foreign Exchange Option | 12.32  | Call       |           |           | 1,001.73630  | 962.682           | 16.23      | 0.9711 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/08/2018 | Foreign Exchange Option | 14.62  | Put        |           |           | 1,309.88910  | 1,342.826         | 18.90      | 0.9641 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/08/2018 | Foreign Exchange Option | 14.62  | Call       |           |           | 15.18910     | 9.726             | 18.90      | 0.0359 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 15/08/2018 | Foreign Exchange Option | 13.55  | Put        |           |           | 381.95490    | 395.662           | 15.91      | 0.6560 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 15/08/2018 | Foreign Exchange Option | 13.55  | Call       |           |           | 160.65490    | 135.962           | 15.91      | 0.3440 | 0.00                    | 0                | 106            |
| \$ / R                     | On | 15/08/2018 | Foreign Exchange Option | 13.47  | Put        |           |           | 328.16680    | 339.895           | 15.64      | 0.6091 | 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 | 15/08/2018 | Foreign Exchange Option | 13.47  | Call       |           |           | 186.86680    | 160.195           | 15.64      | 0.3909 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/08/2018 | Foreign Exchange Option | 13.43  | Call       |           |           | 201.34160    | 173.690           | 15.51      | 0.4157 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/08/2018 | Foreign Exchange Option | 13.43  | Put        |           |           | 302.64160    | 313.390           | 15.51      | 0.5843 | 0.00          | 0                | 106           |
| \$ / R           | On | 20/08/2018 | Foreign Exchange Option | 13.56  | Put        |           |           | 399.79270    | 413.451           | 15.82      | 0.6452 | 0.00          | 0                | 0             |
| \$ / R           | On | 20/08/2018 | Foreign Exchange Option | 13.56  | Call       |           |           | 177.09270    | 152.351           | 15.82      | 0.3548 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 16.05  | Put        |           |           | 2,696.46270  | 2,734.462         | 21.00      | 0.9932 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 16.05  | Call       |           |           | 2.66270      | 2.162             | 21.00      | 0.0068 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 13.00  | Call       |           |           | 496.63790    | 461.342           | 14.69      | 0.6876 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 140.43790    | 143.642           | 14.69      | 0.3124 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 13.65  | Put        |           |           | 486.42500    | 501.384           | 16.08      | 0.6566 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 13.65  | Call       |           |           | 192.62500    | 169.085           | 16.08      | 0.3434 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 597.09480    | 614.884           | 16.52      | 0.7182 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 153.29480    | 132.584           | 16.52      | 0.2818 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 16.57  | Put        |           |           | 3,216.10450  | 3,254.249         | 23.84      | 0.9944 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 16.57  | Call       |           |           | 2.30450      | 1.949             | 23.84      | 0.0056 | 0.00          | 0                | 500           |
| \$ / R           | On | 03/09/2018 | Foreign Exchange Option | 12.47  | Put        |           |           | 32.80970     | 33.718            | 14.35      | 0.0995 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/09/2018 | Foreign Exchange Option | 12.47  | Call       |           |           | 924.20970    | 886.518           | 14.35      | 0.9005 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/09/2018 | Foreign Exchange Option | 13.30  | Put        |           |           | 294.40760    | 301.726           | 15.04      | 0.4682 | 0.00          | 0                | 747           |
| \$ / R           | On | 13/09/2018 | Foreign Exchange Option | 13.30  | Call       |           |           | 372.90760    | 341.626           | 15.04      | 0.5318 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.86  | Call       |           |           | 50.72840     | 41.282            | 18.66      | 0.0890 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.86  | Put        |           |           | 1,525.32840  | 1,554.482         | 18.66      | 0.9110 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.87  | Call       |           |           | 49.99570     | 40.633            | 18.67      | 0.0878 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.87  | Put        |           |           | 1,534.59570  | 1,563.834         | 18.67      | 0.9122 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.85  | Call       |           |           | 51.47150     | 41.940            | 18.64      | 0.0902 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.85  | Put        |           |           | 1,516.07150  | 1,545.140         | 18.64      | 0.9098 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.14  | Put        |           |           | 2,762.61200  | 2,799.043         | 20.63      | 0.9852 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.14  | Call       |           |           | 8.01200      | 5.843             | 20.63      | 0.0148 | 0.00          | 0                | 750           |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.85  | Call       |           |           | 656.97410    | 621.521           | 14.39      | 0.7468 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.85  | Put        |           |           | 121.57410    | 124.721           | 14.39      | 0.2532 | 0.00          | 0                | 3,750         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.00  | Call       |           |           | 2,387.44620  | 2,348.804         | 18.76      | 0.9941 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.00  | Put        |           |           | 2.04620      | 2.004             | 18.76      | 0.0059 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.96  | Call       |           |           | 581.70060    | 547.030           | 14.53      | 0.6975 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.96  | Put        |           |           | 156.30060    | 160.230           | 14.53      | 0.3025 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.14  | Put        |           |           | 1,788.31490  | 1,819.619         | 19.03      | 0.9401 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.14  | Call       |           |           | 33.71490     | 26.419            | 19.03      | 0.0599 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.50  | Call       |           |           | 933.39120    | 896.143           | 14.04      | 0.8755 | 0.00          | 0                | 4,600         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.50  | Put        |           |           | 47.99120     | 49.343            | 14.04      | 0.1245 | 0.00          | 0                | 34,000        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.61  | Call       |           |           | 841.15700    | 804.174           | 14.12      | 0.8407 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.61  | Put        |           |           | 65.75700     | 67.374            | 14.12      | 0.1593 | 0.00          | 0                | 13,231        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.97  | Put        |           |           | 2,594.69650  | 2,630.138         | 20.12      | 0.9823 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.97  | Call       |           |           | 10.09650     | 6.938             | 20.12      | 0.0177 | 0.00          | 0                | 5,300         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.04  | Put        |           |           | 2,663.73500  | 2,699.578         | 20.30      | 0.9837 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.04  | Call       |           |           | 9.13500      | 6.378             | 20.30      | 0.0163 | 0.00          | 0                | 1,550         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.65  | Call       |           |           | 808.69450    | 771.823           | 14.15      | 0.8268 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.65  | Put        |           |           | 73.29450     | 75.023            | 14.15      | 0.1732 | 0.00          | 0                | 1,550         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.65  | Put        |           |           | 512.42570    | 526.408           | 15.84      | 0.6211 | 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 | 13.65  | Call       |           |           | 247.82570    | 223.208           | 15.84      | 0.3789 | 0.00          | 0                | 1,464         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.73  | Call       |           |           | 223.81520    | 200.493           | 16.05      | 0.3479 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.73  | Put        |           |           | 568.41520    | 583.693           | 16.05      | 0.6521 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 17.02  | Put        |           |           | 3,637.80330  | 3,676.277         | 23.53      | 0.9926 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 17.02  | Call       |           |           | 3.20330      | 3.077             | 23.53      | 0.0074 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.36  | Call       |           |           | 357.45360    | 327.138           | 15.08      | 0.5062 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.36  | Put        |           |           | 332.05360    | 340.338           | 15.08      | 0.4938 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.08  | Put        |           |           | 2,703.22880  | 2,739.356         | 20.43      | 0.9843 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.08  | Call       |           |           | 8.62880      | 6.156             | 20.43      | 0.0157 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.75  | Call       |           |           | 1,641.47170  | 1,602.556         | 14.96      | 0.9813 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.75  | Put        |           |           | 6.07170      | 5.756             | 14.96      | 0.0187 | 0.00          | 0                | 93,314        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.25  | Call       |           |           | 411.37640    | 379.468           | 14.92      | 0.5590 | 0.00          | 0                | 1,250         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.25  | Put        |           |           | 275.97640    | 282.668           | 14.92      | 0.4410 | 0.00          | 0                | 74,064        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.29  | Put        |           |           | 2,911.37110  | 2,948.354         | 21.12      | 0.9870 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.29  | Call       |           |           | 6.77110      | 5.154             | 21.12      | 0.0130 | 0.00          | 0                | 73,314        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.85  | Call       |           |           | 1,542.51690  | 1,503.529         | 14.45      | 0.9779 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.85  | Put        |           |           | 7.11690      | 6.729             | 14.45      | 0.0221 | 0.00          | 0                | 48,200        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.00  | Call       |           |           | 1,394.50360  | 1,355.380         | 13.69      | 0.9712 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.00  | Put        |           |           | 9.10360      | 8.580             | 13.69      | 0.0288 | 0.00          | 0                | 13,300        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.30  | Put        |           |           | 300.75120    | 308.020           | 14.99      | 0.4651 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.30  | Call       |           |           | 386.15120    | 354.820           | 14.99      | 0.5349 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.60  | Call       |           |           | 1,790.21880  | 1,751.392         | 15.72      | 0.9854 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.60  | Put        |           |           | 4.81880      | 4.592             | 15.72      | 0.0146 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.30  | Call       |           |           | 1,110.70240  | 1,073.077         | 13.90      | 0.9255 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.30  | Put        |           |           | 25.30240     | 26.277            | 13.90      | 0.0745 | 0.00          | 0                | 100           |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.50  | Call       |           |           | 1,889.54860  | 1,850.768         | 16.22      | 0.9876 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.50  | Put        |           |           | 4.14860      | 3.968             | 16.22      | 0.0124 | 0.00          | 0                | 45,000        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.77  | Put        |           |           | 99.85070     | 102.511           | 14.28      | 0.2194 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.77  | Call       |           |           | 715.25070    | 679.311           | 14.28      | 0.7806 | 0.00          | 0                | 5,200         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.50  | Put        |           |           | 414.10710    | 425.651           | 15.45      | 0.5579 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.50  | Call       |           |           | 299.50710    | 272.451           | 15.45      | 0.4421 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.70  | Call       |           |           | 1,691.01630  | 1,652.133         | 15.21      | 0.9828 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.70  | Put        |           |           | 5.61630      | 5.333             | 15.21      | 0.0172 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.25  | Put        |           |           | 21.24500     | 22.139            | 13.86      | 0.0646 | 0.00          | 0                | 40,000        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.25  | Call       |           |           | 1,156.64500  | 1,118.939         | 13.86      | 0.9354 | 0.00          | 0                | 500           |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.90  | Call       |           |           | 1,493.11720  | 1,454.087         | 14.19      | 0.9759 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.90  | Put        |           |           | 7.71720      | 7.287             | 14.19      | 0.0241 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.48  | Call       |           |           | 1,909.42770  | 1,870.656         | 16.32      | 0.9879 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.48  | Put        |           |           | 4.02770      | 3.856             | 16.32      | 0.0121 | 0.00          | 0                | 5,200         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.68  | Call       |           |           | 784.74820    | 747.967           | 14.17      | 0.8159 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.68  | Put        |           |           | 79.34820     | 81.167            | 14.17      | 0.1841 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.20  | Put        |           |           | 252.40910    | 258.551           | 14.85      | 0.4168 | 0.00          | 0                | 4,000         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.20  | Call       |           |           | 437.80910    | 405.351           | 14.85      | 0.5832 | 0.00          | 0                | 4,000         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.80  | Put        |           |           | 107.65770    | 110.492           | 14.32      | 0.2318 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.80  | Call       |           |           | 693.05770    | 657.292           | 14.32      | 0.7682 | 0.00          | 0                | 50            |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 170.36350    | 174.615           | 14.59      | 0.3211 | 1,309,615.50  | 7,500            | 80,500        |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.00  | Call       |           |           | 555.76350    | 521.415           | 14.59      | 0.6789 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.88  | Call       |           |           | 635.87730    | 600.625           | 14.43      | 0.7337 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.88  | Put        |           |           | 130.47730    | 133.825           | 14.43      | 0.2663 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.48  | Call       |           |           | 950.59830    | 913.306           | 14.03      | 0.8812 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.48  | Put        |           |           | 45.19830     | 46.506            | 14.03      | 0.1188 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 8.17   | Call       |           |           | 5,215.40000  | 5,176.800         | 22.92      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 8.17   | Put        |           |           | 0.00000      | 0.000             | 22.92      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.58  | Call       |           |           | 865.89250    | 828.832           | 14.10      | 0.8507 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.58  | Put        |           |           | 60.49250     | 62.032            | 14.10      | 0.1493 | 0.00          | 0                | 8,000         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.38  | Call       |           |           | 1,038.44810  | 1,000.961         | 13.96      | 0.9075 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.38  | Put        |           |           | 33.04810     | 34.161            | 13.96      | 0.0925 | 0.00          | 0                | 60,000        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.40  | Call       |           |           | 1,020.64740  | 983.197           | 13.97      | 0.9026 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.40  | Put        |           |           | 35.24740     | 36.397            | 13.97      | 0.0974 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.22  | Call       |           |           | 427.08900    | 394.849           | 14.88      | 0.5735 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.22  | Put        |           |           | 261.68900    | 268.049           | 14.88      | 0.4265 | 5,360,982.00  | 20,000           | 26,000        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.60  | Put        |           |           | 478.64910    | 491.819           | 15.71      | 0.6007 | 0.00          | 0                | 4,000         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.60  | Call       |           |           | 264.04910    | 238.619           | 15.71      | 0.3993 | 0.00          | 0                | 26,000        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.70  | Put        |           |           | 1,378.06530  | 1,406.311         | 18.44      | 0.8891 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.70  | Call       |           |           | 63.46530     | 53.111            | 18.44      | 0.1109 | 0.00          | 0                | 63,000        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.00  | Call       |           |           | 158.35330    | 139.211           | 16.76      | 0.2574 | 0.00          | 0                | 63,000        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.00  | Put        |           |           | 772.95330    | 792.411           | 16.76      | 0.7426 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.00  | Put        |           |           | 1,655.96680  | 1,686.248         | 18.84      | 0.9268 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.00  | Call       |           |           | 41.36680     | 33.048            | 18.84      | 0.0732 | 0.00          | 0                | 4,000         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.25  | Call       |           |           | 0.00000      | 98.471            | 17.36      | 0.1917 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.25  | Put        |           |           | 0.00000      | 1,001.671         | 17.36      | 0.8083 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.76  | Put        |           |           | 0.00000      | 3,416.835         | 22.68      | 0.9911 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.76  | Call       |           |           | 0.00000      | 3.635             | 22.68      | 0.0089 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.10  | Call       |           |           | 494.33410    | 460.871           | 14.72      | 0.6315 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.10  | Put        |           |           | 208.93410    | 214.071           | 14.72      | 0.3685 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 25/09/2018 | Foreign Exchange Option | 16.09  | Put        |           |           | 2,704.55690  | 2,739.997         | 20.73      | 0.9766 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/09/2018 | Foreign Exchange Option | 16.09  | Call       |           |           | 13.55690     | 10.397            | 20.73      | 0.0234 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 13.00  | Call       |           |           | 593.62970    | 559.558           | 14.64      | 0.6749 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 189.52970    | 194.058           | 14.64      | 0.3251 | 0.00          | 0                | 500           |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 13.78  | Put        |           |           | 620.50490    | 635.937           | 16.19      | 0.6490 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 13.78  | Call       |           |           | 244.60490    | 221.437           | 16.19      | 0.3510 | 0.00          | 0                | 500           |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 634.89850    | 650.622           | 16.24      | 0.6558 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 238.99850    | 216.122           | 16.24      | 0.3442 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 16.80  | Put        |           |           | 3,401.76600  | 3,439.566         | 21.88      | 0.9885 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 16.80  | Call       |           |           | 5.86600      | 5.066             | 21.88      | 0.0115 | 0.00          | 0                | 500           |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 16.25  | Put        |           |           | 2,858.57910  | 2,894.519         | 21.05      | 0.9780 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 16.25  | Call       |           |           | 12.67910     | 10.019            | 21.05      | 0.0220 | 0.00          | 0                | 500           |
| \$ / R           | On | 02/10/2018 | Foreign Exchange Option | 12.76  | Put        |           |           | 117.93250    | 121.666           | 14.31      | 0.2292 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/10/2018 | Foreign Exchange Option | 12.76  | Call       |           |           | 768.83250    | 733.966           | 14.31      | 0.7708 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/10/2018 | Foreign Exchange Option | 13.51  | Put        |           |           | 459.37160    | 470.510           | 15.46      | 0.5320 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/10/2018 | Foreign Exchange Option | 13.51  | Call       |           |           | 377.27160    | 349.810           | 15.46      | 0.4680 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 25/10/2018 | Foreign Exchange Option | 14.49  | Put        |           |           | 1,201.23260  | 1,224.410         | 17.61      | 0.7848 | 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 | 25/10/2018 | Foreign Exchange Option | 14.49      | Call      |           | 161.43260    | 145.810           | 17.61      | 0.2152 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/10/2018 | Foreign Exchange Option | 15.06      | Put       |           | 1,701.47340  | 1,729.417         | 18.66      | 0.8651 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/10/2018 | Foreign Exchange Option | 15.06      | Call      |           | 98.57340     | 87.617            | 18.66      | 0.1349 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 13.93      | Put       |           | 762.37000    | 778.848           | 16.35      | 0.6465 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 13.93      | Call      |           | 292.97000    | 270.448           | 16.35      | 0.3535 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 17.02      | Put       |           | 3,572.30740  | 3,606.984         | 20.15      | 0.9831 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 17.02      | Call      |           | 12.90740     | 8.584             | 20.15      | 0.0169 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 16.47      | Put       |           | 3,035.12330  | 3,068.542         | 20.34      | 0.9643 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 16.47      | Call      |           | 25.72330     | 20.142            | 20.34      | 0.0357 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 13.00      | Call      |           | 694.57350    | 661.340           | 14.62      | 0.6710 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 13.00      | Put       |           | 233.97350    | 239.740           | 14.62      | 0.3290 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 13.80      | Put       |           | 670.31720    | 685.212           | 16.06      | 0.6088 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 13.80      | Call      |           | 330.91720    | 306.812           | 16.06      | 0.3912 | 0.00          | 0                | 0             |
| \$ / R           | On | 01/11/2018 | Foreign Exchange Option | 12.81      | Put       |           | 168.51080    | 173.048           | 14.36      | 0.2618 | 0.00          | 0                | 0             |
| \$ / R           | On | 01/11/2018 | Foreign Exchange Option | 12.81      | Call      |           | 820.81080    | 786.348           | 14.36      | 0.7382 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 16.81      | Put       |           | 3,362.27460  | 3,393.966         | 20.21      | 0.9744 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 16.81      | Call      |           | 21.47460     | 14.066            | 20.21      | 0.0256 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 11.90      | Put       |           | 27.72490     | 28.251            | 14.38      | 0.0595 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 11.90      | Call      |           | 1,596.92490  | 1,558.350         | 14.38      | 0.9405 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 13.86      | Call      |           | 325.28720    | 301.804           | 16.15      | 0.3793 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 13.86      | Put       |           | 716.08720    | 731.704           | 16.15      | 0.6207 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 13/11/2018 | Foreign Exchange Option | 14.86      | Put       |           | 1,522.44280  | 1,548.063         | 18.17      | 0.8184 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/11/2018 | Foreign Exchange Option | 14.86      | Call      |           | 145.44280    | 131.863           | 18.17      | 0.1816 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/11/2018 | Foreign Exchange Option | 11.67      | Put       |           | 23.51900     | 23.294            | 14.96      | 0.0467 | 0.00          | 0                | 51,000        |
| \$ / R           | On | 16/11/2018 | Foreign Exchange Option | 11.67      | Call      |           | 1,841.71900  | 1,802.194         | 14.96      | 0.9533 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/11/2018 | Foreign Exchange Option | 10.83      | Call      |           | 2,664.20760  | 2,625.213         | 17.16      | 0.9869 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/11/2018 | Foreign Exchange Option | 10.83      | Put       |           | 6.00760      | 6.313             | 17.16      | 0.0131 | 0.00          | 0                | 51,000        |
| \$ / R           | On | 16/11/2018 | Foreign Exchange Option | 13.22      | Put       |           | 347.93490    | 355.987           | 14.95      | 0.4047 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/11/2018 | Foreign Exchange Option | 13.22      | Call      |           | 616.13490    | 584.887           | 14.95      | 0.5953 | 0.00          | 0                | 51,000        |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 16.70      | Put       |           | 3,231.16880  | 3,265.552         | 21.03      | 0.9455 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 16.70      | Call      |           | 43.46880     | 38.252            | 21.03      | 0.0545 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 13.00      | Call      |           | 779.09020    | 746.277           | 14.62      | 0.6713 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 13.00      | Put       |           | 266.79020    | 273.577           | 14.62      | 0.3287 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 14.08      | Put       |           | 893.32450    | 911.062           | 16.50      | 0.6501 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 14.08      | Call      |           | 325.62450    | 303.762           | 16.50      | 0.3499 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 13.80      | Put       |           | 696.40650    | 711.157           | 15.96      | 0.5780 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 13.80      | Call      |           | 408.70650    | 383.857           | 15.96      | 0.4220 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 17.31      | Put       |           | 3,827.72710  | 3,863.032         | 22.08      | 0.9629 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 17.31      | Call      |           | 30.02710     | 25.732            | 22.08      | 0.0371 | 0.00          | 0                | 500           |
| \$ / R           | On | 11/12/2018 | Foreign Exchange Option | 13.65      | Put       |           | 607.86940    | 620.994           | 15.61      | 0.5270 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 11/12/2018 | Foreign Exchange Option | 13.65      | Call      |           | 489.16940    | 462.494           | 15.61      | 0.4730 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2018 | Foreign Exchange Option | 15.69      | Put       |           | 2,260.68100  | 2,291.326         | 19.20      | 0.8797 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2018 | Foreign Exchange Option | 15.69      | Call      |           | 101.98100    | 92.826            | 19.20      | 0.1203 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.20      | Call      |           | 704.07760    | 672.144           | 14.90      | 0.6102 | 0.00          | 0                | 7,100         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.89      | Put       |           | 1,548.64920  | 1,573.702         | 17.98      | 0.7857 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.95      | Put       |           | 2,500.92790  | 2,532.886         | 19.58      | 0.8967 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.95  | Call       |           |           | 87.42790     | 79.486            | 19.58      | 0.1033 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 11.64  | Call       |           |           | 1,926.38610  | 1,887.304         | 14.79      | 0.9456 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 11.64  | Put        |           |           | 29.88610     | 30.704            | 14.79      | 0.0544 | 0.00          | 0                | 2,764         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 17.24  | Put        |           |           | 3,743.51410  | 3,779.004         | 21.88      | 0.9524 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.09  | Put        |           |           | 1,720.62410  | 1,747.214         | 18.28      | 0.8133 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.07  | Call       |           |           | 169.73410    | 156.266           | 18.25      | 0.1893 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.07  | Put        |           |           | 1,703.23410  | 1,729.666         | 18.25      | 0.8107 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.70  | Call       |           |           | 224.26660    | 208.228           | 17.63      | 0.2431 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.25  | Call       |           |           | 1,366.99920  | 1,329.010         | 13.96      | 0.8696 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.25  | Put        |           |           | 80.49920     | 82.410            | 13.96      | 0.1304 | 0.00          | 0                | 3,300         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.08  | Call       |           |           | 168.42250    | 155.035           | 18.27      | 0.1880 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.08  | Put        |           |           | 1,711.92250  | 1,738.435         | 18.27      | 0.8120 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.09  | Call       |           |           | 167.12410    | 153.814           | 18.28      | 0.1867 | 0.00          | 0                | 500           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.00  | Call       |           |           | 84.30730     | 76.603            | 19.66      | 0.0998 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.20  | Call       |           |           | 1,409.30480  | 1,371.126         | 13.92      | 0.8796 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.20  | Put        |           |           | 72.80480     | 74.526            | 13.92      | 0.1204 | 0.00          | 0                | 7,300         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.38  | Put        |           |           | 1,128.32780  | 1,149.136         | 17.02      | 0.7001 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.38  | Call       |           |           | 284.82780    | 265.736           | 17.02      | 0.2999 | 0.00          | 0                | 30            |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.70  | Put        |           |           | 1,387.76660  | 1,411.628         | 17.63      | 0.7569 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.01  | Call       |           |           | 177.82430    | 163.878           | 18.16      | 0.1973 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.48  | Put        |           |           | 2,067.46620  | 2,096.812         | 18.87      | 0.8574 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.48  | Call       |           |           | 123.96620    | 113.412           | 18.87      | 0.1426 | 0.00          | 0                | 29,600        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.71  | Call       |           |           | 475.16090    | 449.082           | 15.74      | 0.4585 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.71  | Put        |           |           | 648.66090    | 662.482           | 15.74      | 0.5415 | 0.00          | 0                | 30            |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.00  | Put        |           |           | 2,547.80730  | 2,580.003         | 19.66      | 0.9002 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.33  | Call       |           |           | 295.79960    | 276.198           | 16.92      | 0.3099 | 0.00          | 0                | 100           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.68  | Call       |           |           | 1,029.76100  | 993.814           | 14.27      | 0.7661 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.68  | Put        |           |           | 173.26100    | 177.214           | 14.27      | 0.2339 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.70  | Call       |           |           | 478.81370    | 452.627           | 15.72      | 0.4612 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.70  | Put        |           |           | 642.31370    | 656.027           | 15.72      | 0.5388 | 0.00          | 0                | 7,300         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.01  | Put        |           |           | 1,651.32430  | 1,677.278         | 18.16      | 0.8027 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.45  | Put        |           |           | 494.35010    | 504.712           | 15.27      | 0.4664 | 0.00          | 0                | 4,080         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.70  | Put        |           |           | 2,268.59860  | 2,299.258         | 19.21      | 0.8775 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.70  | Call       |           |           | 105.09860    | 95.858            | 19.21      | 0.1225 | 0.00          | 0                | 11,380        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.50  | Put        |           |           | 2,085.60560  | 2,115.078         | 18.90      | 0.8594 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.50  | Call       |           |           | 122.10560    | 111.678           | 18.90      | 0.1406 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.33  | Put        |           |           | 1,089.29960  | 1,109.598         | 16.92      | 0.6901 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.10  | Put        |           |           | 62.50550     | 62.400            | 13.97      | 0.1038 | 0.00          | 0                | 8,580         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.15  | Put        |           |           | 1,773.04690  | 1,800.099         | 18.38      | 0.8209 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.15  | Call       |           |           | 159.54690    | 146.699           | 18.38      | 0.1791 | 0.00          | 0                | 27,030        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.79  | Call       |           |           | 446.89260    | 421.672           | 15.89      | 0.4367 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.79  | Put        |           |           | 700.39260    | 715.072           | 15.89      | 0.5633 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.45  | Call       |           |           | 580.85010    | 551.312           | 15.27      | 0.5336 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.02  | Put        |           |           | 55.21200     | 55.333            | 14.12      | 0.0932 | 0.00          | 0                | 5,500         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.22  | Call       |           |           | 693.47900    | 661.730           | 14.93      | 0.6040 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.22  | Put        |           |           | 376.97900    | 385.130           | 14.93      | 0.3960 | 0.00          | 0                | 5,500         |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.78  | Put        |           |           | 693.83160    | 708.407           | 15.87      | 0.5606 | 0.00          | 0                | 100           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.78  | Call       |           |           | 450.33160    | 425.007           | 15.87      | 0.4394 | 0.00          | 0                | 100           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.10  | Call       |           |           | 1,499.00550  | 1,459.000         | 13.97      | 0.8962 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.75  | Call       |           |           | 216.15860    | 200.558           | 17.73      | 0.2352 | 0.00          | 0                | 127,100       |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.60  | Put        |           |           | 1,305.01670  | 1,327.972         | 17.44      | 0.7404 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.60  | Call       |           |           | 241.51670    | 224.572           | 17.44      | 0.2596 | 0.00          | 0                | 18,900        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.67  | Put        |           |           | 2,240.97350  | 2,271.464         | 19.16      | 0.8749 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.67  | Call       |           |           | 107.47350    | 98.064            | 19.16      | 0.1251 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.02  | Call       |           |           | 1,571.71200  | 1,531.933         | 14.12      | 0.9068 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.44  | Call       |           |           | 272.23380    | 253.748           | 17.13      | 0.2884 | 0.00          | 0                | 11,300        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.13  | Put        |           |           | 937.90180    | 956.122           | 16.54      | 0.6473 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.13  | Call       |           |           | 344.40180    | 322.722           | 16.54      | 0.3527 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.62  | Put        |           |           | 1,321.45370  | 1,344.591         | 17.48      | 0.7438 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.62  | Call       |           |           | 237.95370    | 221.191           | 17.48      | 0.2562 | 0.00          | 0                | 5,500         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.75  | Put        |           |           | 1,429.65860  | 1,453.958         | 17.73      | 0.7648 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.75  | Put        |           |           | 193.32280    | 197.707           | 14.32      | 0.2533 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 11.90  | Call       |           |           | 1,682.18220  | 1,642.690         | 14.33      | 0.9211 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 11.90  | Put        |           |           | 45.68220     | 46.090            | 14.33      | 0.0789 | 0.00          | 0                | 11,300        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.61  | Put        |           |           | 1,313.22790  | 1,336.273         | 17.46      | 0.7421 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.61  | Call       |           |           | 239.72790    | 222.873           | 17.46      | 0.2579 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.44  | Put        |           |           | 1,175.73380  | 1,197.148         | 17.13      | 0.7116 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 11.75  | Put        |           |           | 35.84480     | 36.522            | 14.59      | 0.0638 | 0.00          | 0                | 230,784       |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.50  | Put        |           |           | 522.05420    | 532.912           | 15.34      | 0.4813 | 0.00          | 0                | 26,300        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.50  | Call       |           |           | 558.55420    | 529.512           | 15.34      | 0.5187 | 0.00          | 0                | 230,784       |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.00  | Call       |           |           | 1,590.01030  | 1,550.285         | 14.15      | 0.9094 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.00  | Put        |           |           | 53.51030     | 53.685            | 14.15      | 0.0906 | 0.00          | 0                | 174,530       |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.75  | Call       |           |           | 979.82280    | 944.307           | 14.32      | 0.7467 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.63  | Put        |           |           | 159.83150    | 163.493           | 14.23      | 0.2204 | 0.00          | 0                | 39,589        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.00  | Put        |           |           | 843.91380    | 860.809           | 16.29      | 0.6168 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.00  | Call       |           |           | 380.41380    | 357.409           | 16.29      | 0.3832 | 0.00          | 0                | 16,130        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.10  | Call       |           |           | 759.04270    | 726.209           | 14.75      | 0.6412 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.10  | Put        |           |           | 322.54270    | 329.609           | 14.75      | 0.3588 | 0.00          | 0                | 11,300        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 11.75  | Call       |           |           | 1,822.34480  | 1,783.122         | 14.59      | 0.9362 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.00  | Call       |           |           | 179.21350    | 165.185           | 18.15      | 0.1987 | 247,776.90    | 1,500            | 15,100        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.38  | Call       |           |           | 1,259.85380  | 1,222.375         | 14.05      | 0.8415 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.38  | Put        |           |           | 103.35380    | 105.775           | 14.05      | 0.1585 | 0.00          | 0                | 39,589        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.84  | Put        |           |           | 1,505.87520  | 1,530.941         | 17.90      | 0.7783 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.84  | Call       |           |           | 202.37520    | 187.541           | 17.90      | 0.2217 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.63  | Call       |           |           | 1,066.33150  | 1,030.093         | 14.23      | 0.7796 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 443.47610    | 418.366           | 15.91      | 0.4341 | 0.00          | 0                | 3,264         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 280.84130    | 287.055           | 14.61      | 0.3278 | 0.00          | 0                | 175,030       |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.00  | Call       |           |           | 817.34130    | 783.655           | 14.61      | 0.6722 | 0.00          | 0                | 7,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.25  | Put        |           |           | 391.32770    | 399.757           | 14.98      | 0.4053 | 0.00          | 0                | 22,800        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.25  | Call       |           |           | 677.82770    | 646.357           | 14.98      | 0.5947 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.00  | Put        |           |           | 1,642.71350  | 1,668.585         | 18.15      | 0.8013 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.89  | Call       |           |           | 195.14920    | 180.302           | 17.98      | 0.2143 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.50  | Put        |           |           | 128.30460    | 131.279           | 14.14      | 0.1870 | 0.00          | 0                | 26,500        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.50  | Call       |           |           | 1,164.80460  | 1,127.879         | 14.14      | 0.8130 | 0.00          | 0                | 230,784       |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.95  | Put        |           |           | 808.77710    | 825.151           | 16.20      | 0.6045 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.95  | Call       |           |           | 395.27710    | 371.751           | 16.20      | 0.3955 | 0.00          | 0                | 39,589        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 706.97610    | 721.766           | 15.91      | 0.5659 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 17.24  | Call       |           |           | 40.01410     | 35.604            | 21.88      | 0.0476 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.96  | Call       |           |           | 841.60080    | 807.585           | 14.55      | 0.6845 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.96  | Put        |           |           | 265.10080    | 270.985           | 14.55      | 0.3155 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.20  | Put        |           |           | 367.57760    | 375.544           | 14.90      | 0.3898 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 13.20  | Put        |           |           | 373.79590    | 381.829           | 14.89      | 0.3879 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 13.20  | Call       |           |           | 722.29590    | 690.329           | 14.89      | 0.6121 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 14.75  | Put        |           |           | 1,429.97470  | 1,454.128         | 17.67      | 0.7575 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 14.75  | Call       |           |           | 228.47470    | 212.628           | 17.67      | 0.2425 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 13.30  | Call       |           |           | 670.50140    | 639.447           | 15.03      | 0.5819 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 13.30  | Put        |           |           | 422.00140    | 430.947           | 15.03      | 0.4181 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 14.66  | Put        |           |           | 1,355.21180  | 1,378.570         | 17.50      | 0.7432 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 14.66  | Call       |           |           | 243.71180    | 227.070           | 17.50      | 0.2568 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 13.00  | Call       |           |           | 860.10450    | 826.500           | 14.56      | 0.6739 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 294.30450    | 301.000           | 14.56      | 0.3261 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 14.22  | Put        |           |           | 1,010.06550  | 1,029.213         | 16.56      | 0.6516 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 14.22  | Call       |           |           | 355.86550    | 334.713           | 16.56      | 0.3484 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 716.56040    | 731.149           | 15.79      | 0.5533 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 482.36040    | 456.649           | 15.79      | 0.4467 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 17.58  | Put        |           |           | 4,057.84490  | 4,093.166         | 22.23      | 0.9518 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 17.58  | Call       |           |           | 43.64490     | 38.666            | 22.23      | 0.0482 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 16.93  | Put        |           |           | 3,423.29320  | 3,457.649         | 21.02      | 0.9336 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 16.93  | Call       |           |           | 59.09320     | 53.149            | 21.02      | 0.0664 | 0.00          | 0                | 500           |
| \$ / R           | On | 02/01/2019 | Foreign Exchange Option | 12.90  | Put        |           |           | 257.55740    | 263.458           | 14.42      | 0.2970 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/01/2019 | Foreign Exchange Option | 12.90  | Call       |           |           | 926.75740    | 892.358           | 14.42      | 0.7030 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/01/2019 | Foreign Exchange Option | 12.95  | Put        |           |           | 299.25150    | 305.582           | 14.49      | 0.3099 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/01/2019 | Foreign Exchange Option | 12.95  | Call       |           |           | 966.65150    | 932.282           | 14.49      | 0.6901 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 12.79  | Put        |           |           | 243.95880    | 249.346           | 14.35      | 0.2685 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 12.79  | Call       |           |           | 1,073.05880  | 1,037.746         | 14.35      | 0.7315 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 939.21870    | 905.277           | 14.57      | 0.6767 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 320.11870    | 326.877           | 14.57      | 0.3233 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 14.38  | Put        |           |           | 1,142.72360  | 1,162.379         | 16.74      | 0.6563 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 14.38  | Call       |           |           | 381.82360    | 360.778           | 16.74      | 0.3437 | 0.00          | 0                | 500           |
| \$ / R           | On | 13/02/2019 | Foreign Exchange Option | 15.10  | Put        |           |           | 1,724.02700  | 1,748.759         | 17.92      | 0.7573 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/02/2019 | Foreign Exchange Option | 15.10  | Call       |           |           | 265.42700    | 249.359           | 17.92      | 0.2427 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 14.52  | Put        |           |           | 1,258.39800  | 1,278.218         | 16.91      | 0.6590 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 14.52  | Call       |           |           | 405.49800    | 384.418           | 16.91      | 0.3410 | 0.00          | 0                | 500           |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 12.83  | Put        |           |           | 278.63470    | 283.996           | 14.43      | 0.2789 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 12.83  | Call       |           |           | 1,115.73470  | 1,080.196         | 14.43      | 0.7211 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,008.29420  | 973.787           | 14.58      | 0.6796 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 341.19420    | 347.587           | 14.58      | 0.3204 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.06  | Call       |           |           | 1,739.71850  | 1,701.474         | 14.02      | 0.8729 | 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 | 18/03/2019 | Foreign Exchange Option | 12.06      | Put       |           | 101.71850    | 104.574           | 14.02      | 0.1271 | 0.00          | 0                | 4,145         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 10.33      | Call      |           | 3,374.12640  | 3,333.452         | 15.25      | 0.9892 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 10.33      | Put       |           | 6.12640      | 6.551             | 15.25      | 0.0108 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.05      | Call      |           | 574.95910    | 548.874           | 16.10      | 0.4407 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.05      | Put       |           | 926.95910    | 941.974           | 16.10      | 0.5593 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 11.80      | Call      |           | 1,964.09750  | 1,926.106         | 13.96      | 0.9091 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 11.80      | Put       |           | 66.09750     | 69.206            | 13.96      | 0.0909 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.76      | Call      |           | 1,206.11000  | 1,169.499         | 14.39      | 0.7373 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.76      | Put       |           | 268.11000    | 272.599           | 14.39      | 0.2627 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.45      | Put       |           | 565.03650    | 575.024           | 15.21      | 0.4267 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.45      | Call      |           | 813.03650    | 781.924           | 15.21      | 0.5733 | 0.00          | 0                | 4,145         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 11.50      | Call      |           | 2,235.80990  | 2,197.665         | 13.89      | 0.9415 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 11.50      | Put       |           | 37.80990     | 40.765            | 13.89      | 0.0585 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.20      | Put       |           | 1,805.76800  | 1,829.420         | 17.90      | 0.7443 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.20      | Call      |           | 303.76800    | 286.320           | 17.90      | 0.2557 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 11.74      | Call      |           | 2,017.43520  | 1,979.450         | 13.95      | 0.9163 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 11.74      | Put       |           | 59.43520     | 62.550            | 13.95      | 0.0837 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.48      | Put       |           | 1,232.47210  | 1,251.333         | 16.78      | 0.6394 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.48      | Call      |           | 450.47210    | 428.233           | 16.78      | 0.3606 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.30      | Put       |           | 1,100.41830  | 1,117.518         | 16.49      | 0.6076 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.30      | Call      |           | 498.41830    | 474.418           | 16.49      | 0.3924 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.75      | Call      |           | 683.21030    | 654.552           | 15.64      | 0.5044 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.75      | Put       |           | 735.21030    | 747.652           | 15.64      | 0.4956 | 0.00          | 0                | 17,981        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.96      | Put       |           | 1,609.17760  | 1,631.832         | 17.58      | 0.7125 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.96      | Call      |           | 347.17760    | 328.732           | 17.58      | 0.2875 | 0.00          | 0                | 17,981        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.86      | Call      |           | 641.29430    | 613.586           | 15.81      | 0.4804 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.86      | Put       |           | 803.29430    | 816.686           | 15.81      | 0.5196 | 0.00          | 0                | 721           |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.46      | Call      |           | 808.34820    | 777.302           | 15.23      | 0.5709 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.46      | Put       |           | 570.34820    | 580.402           | 15.23      | 0.4291 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.45      | Put       |           | 2,015.57180  | 2,040.994         | 18.21      | 0.7741 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.45      | Call      |           | 263.57180    | 247.894           | 18.21      | 0.2259 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.31      | Call      |           | 285.30950    | 268.662           | 18.03      | 0.2421 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.31      | Put       |           | 1,897.30950  | 1,921.762         | 18.03      | 0.7579 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.54      | Put       |           | 2,092.56210  | 2,118.584         | 18.32      | 0.7839 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.54      | Call      |           | 250.56210    | 235.484           | 18.32      | 0.2161 | 0.00          | 0                | 721           |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.47      | Call      |           | 1,412.87980  | 1,374.988         | 14.19      | 0.7996 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.47      | Put       |           | 184.87980    | 188.088           | 14.19      | 0.2004 | 0.00          | 0                | 721           |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.32      | Call      |           | 283.69590    | 267.116           | 18.05      | 0.2409 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.32      | Put       |           | 1,905.69590  | 1,930.216         | 18.05      | 0.7591 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.33      | Call      |           | 282.08880    | 265.580           | 18.06      | 0.2397 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.33      | Put       |           | 1,914.08880  | 1,938.680         | 18.06      | 0.7603 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2019 | Foreign Exchange Option | 12.21      | Put       |           | 132.25460    | 134.921           | 14.06      | 0.1531 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2019 | Foreign Exchange Option | 12.21      | Call      |           | 1,635.65460  | 1,597.221         | 14.06      | 0.8469 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2019 | Foreign Exchange Option | 14.67      | Put       |           | 1,380.13250  | 1,400.146         | 17.07      | 0.6625 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2019 | Foreign Exchange Option | 14.67      | Call      |           | 426.93250    | 405.846           | 17.07      | 0.3375 | 0.00          | 0                | 500           |
| \$ / R           | On | 29/03/2019 | Foreign Exchange Option | 13.00      | Put       |           | 360.81680    | 366.943           | 14.59      | 0.3171 | 0.00          | 0                | 500           |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 29/03/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,077.61680  | 1,042.643         | 14.59      | 0.6829 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/04/2019 | Foreign Exchange Option | 13.05  | Put        |           |           | 383.94050    | 390.327           | 14.65      | 0.3283 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/04/2019 | Foreign Exchange Option | 13.05  | Call       |           |           | 1,057.64050  | 1,022.827         | 14.65      | 0.6717 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 14.84  | Put        |           |           | 1,515.34140  | 1,535.692         | 17.23      | 0.6669 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 14.84  | Call       |           |           | 447.34140    | 426.092           | 17.23      | 0.3331 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 12.92  | Put        |           |           | 351.27880    | 356.669           | 14.57      | 0.2964 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 12.92  | Call       |           |           | 1,203.27880  | 1,167.069         | 14.57      | 0.7036 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,153.24370  | 1,117.481         | 14.62      | 0.6865 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 381.24370    | 387.081           | 14.62      | 0.3135 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 13.49  | Put        |           |           | 612.08630    | 621.363           | 15.26      | 0.4215 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 13.49  | Call       |           |           | 894.08630    | 861.763           | 15.26      | 0.5785 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,226.72000  | 1,189.358         | 14.67      | 0.6899 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 400.72000    | 405.658           | 14.67      | 0.3101 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 15.01  | Put        |           |           | 1,649.74130  | 1,670.612         | 17.39      | 0.6712 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 15.01  | Call       |           |           | 465.74130    | 444.312           | 17.39      | 0.3288 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 13.14  | Put        |           |           | 456.83530    | 463.776           | 14.79      | 0.3390 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 13.14  | Call       |           |           | 1,142.83530  | 1,107.476         | 14.79      | 0.6610 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/06/2019 | Foreign Exchange Option | 12.14  | Put        |           |           | 139.83940    | 144.893           | 13.82      | 0.1478 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/06/2019 | Foreign Exchange Option | 12.14  | Call       |           |           | 1,831.03940  | 1,793.693         | 13.82      | 0.8522 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 12.98  | Put        |           |           | 400.47420    | 405.201           | 14.66      | 0.3045 | 0.00          | 0                | 911           |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.92  | Put        |           |           | 2,394.67270  | 2,420.403         | 18.43      | 0.7645 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.92  | Call       |           |           | 325.07270    | 308.103           | 18.43      | 0.2355 | 0.00          | 0                | 911           |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.83  | Call       |           |           | 846.24860    | 815.085           | 15.70      | 0.5256 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.83  | Put        |           |           | 825.84860    | 837.385           | 15.70      | 0.4744 | 0.00          | 0                | 25,000        |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.55  | Put        |           |           | 2,083.61390  | 2,107.095         | 18.00      | 0.7274 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.80  | Call       |           |           | 342.95900    | 325.289           | 18.29      | 0.2469 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.24  | Call       |           |           | 1,120.07190  | 1,085.154         | 14.92      | 0.6428 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.24  | Put        |           |           | 509.67190    | 517.454           | 14.92      | 0.3572 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.82  | Put        |           |           | 1,502.51080  | 1,521.675         | 17.06      | 0.6378 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.82  | Call       |           |           | 532.91080    | 509.375           | 17.06      | 0.3622 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 12.98  | Call       |           |           | 1,270.87420  | 1,232.901         | 14.66      | 0.6955 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.58  | Call       |           |           | 594.16290    | 568.804           | 16.72      | 0.3970 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.13  | Put        |           |           | 459.94500    | 466.403           | 14.77      | 0.3346 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.13  | Call       |           |           | 1,180.34500  | 1,144.103         | 14.77      | 0.6654 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 12.75  | Call       |           |           | 1,419.25420  | 1,380.227         | 14.51      | 0.7403 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 12.75  | Put        |           |           | 318.85420    | 322.527           | 14.51      | 0.2597 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.80  | Put        |           |           | 2,292.55900  | 2,317.589         | 18.29      | 0.7531 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 10.69  | Call       |           |           | 3,170.39800  | 3,127.990         | 12.90      | 0.9838 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 10.69  | Put        |           |           | 9.99800      | 10.290            | 12.90      | 0.0162 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 12.28  | Call       |           |           | 1,749.85240  | 1,712.162         | 14.07      | 0.8263 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 12.28  | Put        |           |           | 179.45240    | 184.462           | 14.07      | 0.1737 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.58  | Put        |           |           | 1,323.76290  | 1,341.104         | 16.72      | 0.6030 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.62  | Call       |           |           | 371.97730    | 353.202           | 18.08      | 0.2651 | 0.00          | 0                | 12,450        |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.37  | Call       |           |           | 655.26820    | 628.118           | 16.43      | 0.4302 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.37  | Put        |           |           | 1,174.86820  | 1,190.418         | 16.43      | 0.5698 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.38  | Call       |           |           | 652.20160    | 625.124           | 16.44      | 0.4285 | 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 | 14.38  | Put        |           |           | 1,181.80160  | 1,197.424         | 16.44      | 0.5715 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.55  | Call       |           |           | 384.01390    | 364.795           | 18.00      | 0.2726 | 0.00          | 0                | 25,000        |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.36  | Call       |           |           | 658.35580    | 631.133           | 16.41      | 0.4318 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.36  | Put        |           |           | 1,167.95580  | 1,183.433         | 16.41      | 0.5682 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.88  | Call       |           |           | 826.34730    | 795.549           | 15.77      | 0.5162 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.88  | Put        |           |           | 855.94730    | 867.849           | 15.77      | 0.4838 | 0.00          | 0                | 12,450        |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.62  | Put        |           |           | 2,141.57730  | 2,165.502         | 18.08      | 0.7349 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 415.32330    | 420.789           | 14.69      | 0.3069 | 0.00          | 0                | 500           |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,290.12330  | 1,252.589         | 14.69      | 0.6931 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Option | 15.17  | Put        |           |           | 1,774.83950  | 1,796.139         | 17.51      | 0.6756 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Option | 15.17  | Call       |           |           | 479.63950    | 457.939           | 17.51      | 0.3244 | 0.00          | 0                | 500           |
| \$ / R           | On | 01/07/2019 | Foreign Exchange Option | 13.19  | Put        |           |           | 494.01330    | 500.851           | 14.83      | 0.3437 | 0.00          | 0                | 0             |
| \$ / R           | On | 01/07/2019 | Foreign Exchange Option | 13.19  | Call       |           |           | 1,184.01330  | 1,147.751         | 14.83      | 0.6563 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/07/2019 | Foreign Exchange Option | 16.44  | Put        |           |           | 2,839.13870  | 2,867.465         | 18.93      | 0.7975 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/07/2019 | Foreign Exchange Option | 16.44  | Call       |           |           | 282.63870    | 267.865           | 18.93      | 0.2025 | 0.00          | 0                | 39,250        |
| \$ / R           | On | 03/07/2019 | Foreign Exchange Option | 13.45  | Call       |           |           | 1,055.20600  | 1,020.919         | 15.18      | 0.6051 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/07/2019 | Foreign Exchange Option | 13.45  | Put        |           |           | 621.70600    | 630.519           | 15.18      | 0.3949 | 0.00          | 0                | 39,250        |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 434.16150    | 438.968           | 14.77      | 0.3033 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,368.16150  | 1,329.168         | 14.77      | 0.6967 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Option | 15.34  | Put        |           |           | 1,908.69190  | 1,929.888         | 17.68      | 0.6773 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Option | 15.34  | Call       |           |           | 502.69190    | 480.088           | 17.68      | 0.3227 | 0.00          | 0                | 500           |
| \$ / R           | On | 01/08/2019 | Foreign Exchange Option | 13.24  | Put        |           |           | 533.17750    | 540.147           | 14.95      | 0.3478 | 0.00          | 0                | 0             |
| \$ / R           | On | 01/08/2019 | Foreign Exchange Option | 13.24  | Call       |           |           | 1,229.07750  | 1,192.247         | 14.95      | 0.6522 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Option | 15.52  | Put        |           |           | 2,050.18470  | 2,071.998         | 17.90      | 0.6805 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Option | 15.52  | Call       |           |           | 520.38470    | 497.798           | 17.90      | 0.3195 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 450.60770    | 456.241           | 14.88      | 0.3001 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,440.80770  | 1,402.040         | 14.88      | 0.6999 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/09/2019 | Foreign Exchange Option | 13.29  | Put        |           |           | 572.26780    | 580.407           | 15.10      | 0.3510 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/09/2019 | Foreign Exchange Option | 13.29  | Call       |           |           | 1,278.06780  | 1,241.707         | 15.10      | 0.6490 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.46  | Call       |           |           | 1,224.69340  | 1,189.022         | 15.34      | 0.6218 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.46  | Put        |           |           | 662.69340    | 671.822           | 15.34      | 0.3782 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 10.75  | Call       |           |           | 3,291.83480  | 3,247.374         | 12.94      | 0.9741 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 10.75  | Put        |           |           | 19.83480     | 20.174            | 12.94      | 0.0259 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 12.50  | Call       |           |           | 1,804.65880  | 1,763.859         | 14.43      | 0.7863 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 12.50  | Put        |           |           | 282.65880    | 286.659           | 14.43      | 0.2137 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.45  | Call       |           |           | 1,229.58780  | 1,193.858         | 15.33      | 0.6235 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.45  | Put        |           |           | 657.58780    | 666.658           | 15.33      | 0.3765 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 15.87  | Put        |           |           | 2,330.58040  | 2,354.526         | 18.27      | 0.7067 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 15.87  | Call       |           |           | 482.58040    | 461.726           | 18.27      | 0.2933 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.44  | Call       |           |           | 1,234.50210  | 1,198.714         | 15.32      | 0.6253 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.44  | Put        |           |           | 652.50210    | 661.514           | 15.32      | 0.3747 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 464.81550    | 471.539           | 14.96      | 0.2965 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,513.01550  | 1,474.739         | 14.96      | 0.7035 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Option | 15.68  | Put        |           |           | 2,174.06250  | 2,196.675         | 18.06      | 0.6809 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Option | 15.68  | Call       |           |           | 542.26250    | 519.874           | 18.06      | 0.3191 | 0.00          | 0                | 500           |
| \$ / R           | On | 02/10/2019 | Foreign Exchange Option | 13.33  | Put        |           |           | 605.59320    | 614.140           | 15.22      | 0.3522 | 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 | 02/10/2019 | Foreign Exchange Option | 13.33      | Call      |           | 1,327.59320  | 1,291.040         | 15.22      | 0.6478 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 13.39      | Put       |           | 646.41010    | 656.077           | 15.35      | 0.3567 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 13.39      | Call      |           | 1,362.71010  | 1,326.677         | 15.35      | 0.6433 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 13.00      | Call      |           | 1,585.19490  | 1,546.824         | 15.03      | 0.7069 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 13.00      | Put       |           | 478.89490    | 486.224           | 15.03      | 0.2931 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 15.87      | Put       |           | 2,322.44170  | 2,346.075         | 18.27      | 0.6840 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 15.87      | Call      |           | 558.74170    | 536.675           | 18.27      | 0.3160 | 0.00          | 0                | 500           |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Option | 16.03      | Call      |           | 577.09870    | 555.153           | 18.42      | 0.3150 | 0.00          | 0                | 500           |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Option | 13.00      | Put       |           | 490.85260    | 498.733           | 15.09      | 0.2899 | 0.00          | 0                | 500           |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Option | 13.00      | Call      |           | 1,651.45260  | 1,613.033         | 15.09      | 0.7101 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Option | 16.03      | Put       |           | 2,446.49870  | 2,470.853         | 18.42      | 0.6850 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/12/2019 | Foreign Exchange Option | 13.44      | Put       |           | 683.17080    | 693.297           | 15.45      | 0.3585 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/12/2019 | Foreign Exchange Option | 13.44      | Call      |           | 1,409.37080  | 1,373.097         | 15.45      | 0.6415 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 20.00      | Put       |           | 5,995.13960  | 6,030.556         | 21.47      | 0.8911 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 20.00      | Call      |           | 181.93960    | 170.756           | 21.47      | 0.1089 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 15.81      | Call      |           | 643.59040    | 620.166           | 18.18      | 0.3413 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 15.81      | Put       |           | 2,266.79040  | 2,289.966         | 18.18      | 0.6587 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 15.82      | Call      |           | 641.52540    | 618.145           | 18.19      | 0.3404 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 15.82      | Put       |           | 2,274.72540  | 2,297.945         | 18.19      | 0.6596 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 15.80      | Call      |           | 645.66370    | 622.189           | 18.17      | 0.3423 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 15.80      | Put       |           | 2,258.86370  | 2,281.990         | 18.17      | 0.6577 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Option | 16.21      | Put       |           | 2,585.18090  | 2,610.186         | 18.57      | 0.6865 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Option | 16.21      | Call      |           | 595.68090    | 573.687           | 18.57      | 0.3135 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Option | 13.00      | Put       |           | 502.37480    | 510.892           | 15.13      | 0.2863 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Option | 13.00      | Call      |           | 1,722.87480  | 1,684.391         | 15.13      | 0.7137 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/01/2020 | Foreign Exchange Option | 13.49      | Put       |           | 719.34750    | 730.256           | 15.56      | 0.3602 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/01/2020 | Foreign Exchange Option | 13.49      | Call      |           | 1,453.54750  | 1,417.456         | 15.56      | 0.6398 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2020 | Foreign Exchange Option | 13.54      | Put       |           | 755.00810    | 765.446           | 15.65      | 0.3620 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2020 | Foreign Exchange Option | 13.54      | Call      |           | 1,493.50810  | 1,456.345         | 15.65      | 0.6380 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/03/2020 | Foreign Exchange Option | 13.59      | Put       |           | 788.72140    | 800.058           | 15.73      | 0.3632 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/03/2020 | Foreign Exchange Option | 13.59      | Call      |           | 1,535.22140  | 1,498.358         | 15.73      | 0.6368 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/04/2020 | Foreign Exchange Option | 13.64      | Put       |           | 822.48240    | 834.451           | 15.80      | 0.3642 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/04/2020 | Foreign Exchange Option | 13.64      | Call      |           | 1,577.08240  | 1,540.151         | 15.80      | 0.6358 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/04/2020 | Foreign Exchange Option | 13.69      | Put       |           | 854.31180    | 866.871           | 15.87      | 0.3658 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/04/2020 | Foreign Exchange Option | 13.69      | Call      |           | 1,609.41180  | 1,572.571         | 15.87      | 0.6342 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/06/2020 | Foreign Exchange Option | 13.74      | Put       |           | 887.85790    | 900.843           | 15.93      | 0.3660 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/06/2020 | Foreign Exchange Option | 13.74      | Call      |           | 1,656.65790  | 1,619.443         | 15.93      | 0.6340 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2020 | Foreign Exchange Option | 15.16      | Call      |           | 1,130.12190  | 1,099.929         | 17.37      | 0.4713 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2020 | Foreign Exchange Option | 15.16      | Put       |           | 1,762.62190  | 1,782.829         | 17.37      | 0.5287 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2020 | Foreign Exchange Option | 15.17      | Call      |           | 1,127.03310  | 1,096.883         | 17.38      | 0.4703 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2020 | Foreign Exchange Option | 15.17      | Put       |           | 1,769.53310  | 1,789.783         | 17.38      | 0.5297 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2020 | Foreign Exchange Option | 15.18      | Call      |           | 1,123.95450  | 1,093.840         | 17.39      | 0.4692 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2020 | Foreign Exchange Option | 15.18      | Put       |           | 1,776.45450  | 1,796.740         | 17.39      | 0.5308 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/07/2020 | Foreign Exchange Option | 15.37      | Put       |           | 1,904.77560  | 1,927.174         | 17.55      | 0.5357 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/07/2020 | Foreign Exchange Option | 15.37      | Call      |           | 1,153.17560  | 1,122.674         | 17.55      | 0.4643 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2020 | Foreign Exchange Option | 15.35      | Call      |           | 1,261.30140  | 1,228.231         | 17.55      | 0.4819 | 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 | 14/09/2020 | Foreign Exchange Option | 15.35  | Put        |           |           | 1,882.30140   | 1,904.930         | 17.55      | 0.5181 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.36  | Call       |           |           | 1,258.17050   | 1,225.143         | 17.56      | 0.4810 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.36  | Put        |           |           | 1,889.17050   | 1,911.843         | 17.56      | 0.5190 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.34  | Call       |           |           | 1,264.43320   | 1,231.336         | 17.55      | 0.4829 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.34  | Put        |           |           | 1,875.43320   | 1,898.036         | 17.55      | 0.5171 | 0.00                    | 0                | 0                |
| <b>Total \$ / R Option</b>      |    |            |                         |        |            |           |           |               |                   |            |        | <b>6,918,374.40</b>     | <b>29,000</b>    | <b>3,103,530</b> |
| <b>Total \$ / R</b>             |    |            |                         |        |            |           |           |               |                   |            |        | <b>1,187,151,441.80</b> | <b>117,291</b>   | <b>3,884,828</b> |
| \$ / R MAXI                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 13.34680  |           | 13.38540      |                   |            | 0.0000 | 0.00                    | 0                | 340              |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 13.49660  |           | 13.53650      |                   |            | 0.0000 | 0.00                    | 0                | 15               |
| \$ / R MAXI                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 13.65690  |           | 13.69800      |                   |            | 0.0000 | 68,284.50               | 5                | 5                |
| \$ / R MAXI                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 13.80770  |           | 13.85040      |                   |            | 0.0000 | 69,038.50               | 5                | 0                |
| <b>Total \$ / R MAXI Future</b> |    |            |                         |        |            |           |           |               |                   |            |        | <b>137,323.00</b>       | <b>10</b>        | <b>360</b>       |
| \$ / R MAXI                     | On | 17/09/2018 | Foreign Exchange Option | 14.01  | Call       |           |           | 15,633.50270  | 13,730.045        | 16.79      | 0.2545 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 17/09/2018 | Foreign Exchange Option | 14.01  | Put        |           |           | 78,093.50270  | 80,050.045        | 16.79      | 0.7455 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 17/09/2018 | Foreign Exchange Option | 14.02  | Call       |           |           | 15,434.27520  | 13,541.379        | 16.81      | 0.2515 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 17/09/2018 | Foreign Exchange Option | 14.02  | Put        |           |           | 78,894.27520  | 80,861.379        | 16.81      | 0.7485 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 17/09/2018 | Foreign Exchange Option | 14.00  | Call       |           |           | 15,835.32740  | 13,921.111        | 16.76      | 0.2574 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 17/09/2018 | Foreign Exchange Option | 14.00  | Put        |           |           | 77,295.32740  | 79,241.111        | 16.76      | 0.7426 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Option | 15.67  | Put        |           |           | 224,097.35000 | 227,146.416       | 19.16      | 0.8749 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Option | 15.67  | Call       |           |           | 10,747.35000  | 9,806.416         | 19.16      | 0.1251 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Option | 15.20  | Call       |           |           | 15,351.37240  | 14,103.886        | 18.45      | 0.1730 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Option | 15.20  | Put        |           |           | 181,701.37240 | 184,443.886       | 18.45      | 0.8270 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Option | 15.21  | Call       |           |           | 15,233.52700  | 13,993.532        | 18.47      | 0.1718 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Option | 15.21  | Put        |           |           | 182,583.52700 | 185,333.532       | 18.47      | 0.8282 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Option | 15.19  | Call       |           |           | 15,469.96000  | 14,215.177        | 18.44      | 0.1742 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Option | 15.19  | Put        |           |           | 180,819.96000 | 183,555.177       | 18.44      | 0.8258 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/03/2019 | Foreign Exchange Option | 14.03  | Call       |           |           | 58,159.85820  | 55,534.071        | 16.07      | 0.4448 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/03/2019 | Foreign Exchange Option | 14.03  | Put        |           |           | 91,359.85820  | 92,844.071        | 16.07      | 0.5552 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/03/2019 | Foreign Exchange Option | 14.04  | Call       |           |           | 57,827.11460  | 55,209.766        | 16.09      | 0.4428 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/03/2019 | Foreign Exchange Option | 14.04  | Put        |           |           | 92,027.11460  | 93,519.766        | 16.09      | 0.5572 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/03/2019 | Foreign Exchange Option | 14.02  | Call       |           |           | 58,494.59260  | 55,860.358        | 16.06      | 0.4468 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/03/2019 | Foreign Exchange Option | 14.02  | Put        |           |           | 90,694.59260  | 92,170.358        | 16.06      | 0.5532 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/06/2019 | Foreign Exchange Option | 14.37  | Call       |           |           | 65,526.81610  | 62,813.882        | 16.43      | 0.4302 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/06/2019 | Foreign Exchange Option | 14.37  | Put        |           |           | 117,486.81610 | 119,043.882       | 16.43      | 0.5698 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/06/2019 | Foreign Exchange Option | 14.38  | Call       |           |           | 65,220.15800  | 62,514.468        | 16.44      | 0.4285 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/06/2019 | Foreign Exchange Option | 14.38  | Put        |           |           | 118,180.15800 | 119,744.468       | 16.44      | 0.5715 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/06/2019 | Foreign Exchange Option | 14.36  | Call       |           |           | 65,835.57560  | 63,115.383        | 16.41      | 0.4318 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/06/2019 | Foreign Exchange Option | 14.36  | Put        |           |           | 116,795.57560 | 118,345.383       | 16.41      | 0.5682 | 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>137,323.00</b>       | <b>10</b>        | <b>360</b>       |
| £ / R                           | On | 17/09/2018 | Foreign Exchange Future |        |            | 17.70720  |           | 17.71230      |                   |            | 0.0000 | 478,094.40              | 27               | 226,328          |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 17.97650  |           | 17.98250     |                   |            | 0.0000 | 22,506,578.00        | 1,252            | 8,409          |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 18.27520  |           | 18.28090     |                   |            | 0.0000 | 0.00                 | 0                | 4,932          |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 18.55630  |           | 18.56460     |                   |            | 0.0000 | 9,278,150.00         | 500              | 6,156          |
| <b>Total £ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>32,262,822.40</b> | <b>1,779</b>     | <b>245,825</b> |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.25  | Call       |           |           | 233.74420    | 218.803           | 14.69      | 0.3213 | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.25  | Put        |           |           | 771.44420    | 761.603           | 14.69      | 0.6787 | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.26  | Call       |           |           | 231.08370    | 216.189           | 14.71      | 0.3182 | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.26  | Put        |           |           | 778.78370    | 768.989           | 14.71      | 0.6818 | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.24  | Call       |           |           | 236.43500    | 221.448           | 14.68      | 0.3243 | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.24  | Put        |           |           | 764.13500    | 754.248           | 14.68      | 0.6757 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.12  | Call       |           |           | 609.35470    | 592.983           | 14.31      | 0.4839 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.12  | Put        |           |           | 746.85470    | 736.483           | 14.31      | 0.5161 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.13  | Call       |           |           | 605.35530    | 588.982           | 14.32      | 0.4815 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.13  | Put        |           |           | 752.85530    | 742.482           | 14.32      | 0.5185 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.11  | Call       |           |           | 613.38180    | 597.002           | 14.30      | 0.4862 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.11  | Put        |           |           | 740.88180    | 730.502           | 14.30      | 0.5138 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.30  | Call       |           |           | 900.75930    | 885.624           | 15.03      | 0.5202 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.30  | Put        |           |           | 919.85930    | 910.424           | 15.03      | 0.4798 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.31  | Call       |           |           | 896.50640    | 881.369           | 15.04      | 0.5184 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.31  | Put        |           |           | 925.60640    | 916.169           | 15.04      | 0.4816 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.29  | Call       |           |           | 905.17980    | 890.069           | 15.03      | 0.5219 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.29  | Put        |           |           | 914.27980    | 904.869           | 15.03      | 0.4781 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.63  | Call       |           |           | 1,093.26680  | 1,079.184         | 15.76      | 0.5195 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.63  | Put        |           |           | 1,158.66680  | 1,152.884         | 15.76      | 0.4805 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.64  | Call       |           |           | 1,089.10850  | 1,075.034         | 15.77      | 0.5181 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.64  | Put        |           |           | 1,164.50850  | 1,158.734         | 15.77      | 0.4819 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.62  | Call       |           |           | 1,097.43230  | 1,083.356         | 15.76      | 0.5209 | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.62  | Put        |           |           | 1,152.83230  | 1,147.056         | 15.76      | 0.4791 | 0.00                 | 0                | 0              |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>32,262,822.40</b> | <b>1,779</b>     | <b>245,825</b> |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 0.11924   |           | 0.11954      |                   |            | 0.0000 | 0.00                 | 0                | 115            |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 0.12136   |           | 0.12168      |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 0.12379   |           | 0.12411      |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 0.12610   |           | 0.12644      |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>115</b>     |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.13   | Call       |           |           | 71.43240     | 67.369            | 18.93      | 0.1448 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,117.83240  | 1,143.069         | 18.93      | 0.8552 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.14   | Call       |           |           | 19.06730     | 17.198            | 21.64      | 0.0409 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.14   | Put        |           |           | 2,065.46730  | 2,092.898         | 21.64      | 0.9591 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.12   | Call       |           |           | 304.12260    | 292.497           | 16.60      | 0.4771 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.12   | Put        |           |           | 350.52260    | 368.197           | 16.60      | 0.5229 | 0.00                 | 0                | 0              |



| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value         | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.12   | Call       |           |           | 601.38360    | 597.248           | 17.00      | 0.5628 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.12   | Put        |           |           | 433.38360    | 460.748           | 17.00      | 0.4372 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.13   | Call       |           |           | 269.02660    | 270.728           | 18.85      | 0.3063 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,101.02660  | 1,134.228         | 18.85      | 0.6937 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.11   | Call       |           |           | 1,236.04720  | 1,217.785         | 14.53      | 0.8641 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.11   | Put        |           |           | 68.04720     | 81.285            | 14.53      | 0.1359 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 18/03/2019 | Foreign Exchange Option | 0.12   | Call       |           |           | 989.05310    | 986.503           | 19.66      | 0.6078 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 18/03/2019 | Foreign Exchange Option | 0.12   | Put        |           |           | 578.45310    | 607.503           | 19.66      | 0.3922 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 18/03/2019 | Foreign Exchange Option | 0.13   | Call       |           |           | 612.19050    | 624.045           | 21.75      | 0.4264 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 18/03/2019 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,201.59050  | 1,245.045         | 21.75      | 0.5736 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 18/03/2019 | Foreign Exchange Option | 0.11   | Call       |           |           | 1,593.33540  | 1,573.555         | 17.57      | 0.8139 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 18/03/2019 | Foreign Exchange Option | 0.11   | Put        |           |           | 182.73540    | 194.555           | 17.57      | 0.1861 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.13   | Call       |           |           | 719.89070    | 727.485           | 18.66      | 0.4673 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,076.09070  | 1,117.985         | 18.66      | 0.5327 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.14   | Call       |           |           | 444.58920    | 454.609           | 19.77      | 0.3229 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.14   | Put        |           |           | 1,800.78920  | 1,845.109         | 19.77      | 0.6771 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.12   | Call       |           |           | 1,144.02240  | 1,144.255         | 17.15      | 0.6497 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.12   | Put        |           |           | 500.22240    | 534.755           | 17.15      | 0.3503 | 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>115</b>     |
| € / R                     | On | 16/07/2018 | Foreign Exchange Future |        |            | 15.46380  |           | 15.49440     |                   |            | 0.0000 | 1,051,538.40          | 68               | 0              |
| € / R                     | On | 17/07/2018 | Foreign Exchange Future |        |            | 15.50740  |           | 15.49440     |                   |            | 0.0000 | 0.00                  | 0                | 10,000         |
| € / R                     | On | 31/07/2018 | Foreign Exchange Future |        |            | 15.54480  |           | 15.53460     |                   |            | 0.0000 | 0.00                  | 0                | 33             |
| € / R                     | On | 07/09/2018 | Foreign Exchange Future |        |            | 15.66390  |           | 15.62850     |                   |            | 0.0000 | 532,572.60            | 34               | 34             |
| € / R                     | On | 11/09/2018 | Foreign Exchange Future |        |            | 15.67650  |           | 15.62850     |                   |            | 0.0000 | 1,066,002.00          | 68               | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 15.69550  |           | 15.68540     |                   |            | 0.0000 | 351,171,117.00        | 22,374           | 133,681        |
| € / R                     | On | 25/09/2018 | Foreign Exchange Future |        |            | 15.72140  |           | 15.71130     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 15.98150  |           | 15.97220     |                   |            | 0.0000 | 7,990,750.00          | 500              | 26,982         |
| € / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 16.30440  |           | 16.29550     |                   |            | 0.0000 | 8,152,200.00          | 500              | 4,808          |
| € / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 16.61320  |           | 16.60390     |                   |            | 0.0000 | 8,306,600.00          | 500              | 5,256          |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>378,270,780.00</b> | <b>24,044</b>    | <b>180,794</b> |
| € / R                     | On | 16/07/2018 | Foreign Exchange Option | 14.70  | Put        |           |           | 0.03840      | 0.000             | 16.53      | 0.0000 | 0.00                  | 0                | 0              |
| € / R                     | On | 16/07/2018 | Foreign Exchange Option | 14.70  | Call       |           |           | 794.43840    | 763.800           | 16.53      | 1.0000 | 0.00                  | 0                | 0              |
| € / R                     | On | 17/07/2018 | Foreign Exchange Option | 15.63  | Put        |           |           | 173.01900    | 140.339           | 18.52      | 0.7904 | 0.00                  | 0                | 10,000         |
| € / R                     | On | 17/07/2018 | Foreign Exchange Option | 15.63  | Call       |           |           | 37.41900     | 17.739            | 18.52      | 0.2096 | 0.00                  | 0                | 0              |
| € / R                     | On | 31/07/2018 | Foreign Exchange Option | 15.21  | Put        |           |           | 70.63340     | 61.133            | 14.59      | 0.2264 | 0.00                  | 0                | 0              |
| € / R                     | On | 31/07/2018 | Foreign Exchange Option | 15.21  | Call       |           |           | 395.23340    | 395.933           | 14.59      | 0.7736 | 0.00                  | 0                | 0              |
| € / R                     | On | 07/09/2018 | Foreign Exchange Option | 15.62  | Put        |           |           | 0.00000      | 317.026           | 14.24      | 0.4686 | 0.00                  | 0                | 0              |
| € / R                     | On | 07/09/2018 | Foreign Exchange Option | 15.62  | Call       |           |           | 0.00000      | 360.926           | 14.24      | 0.5314 | 0.00                  | 0                | 0              |
| € / R                     | On | 11/09/2018 | Foreign Exchange Option | 15.62  | Put        |           |           | 0.00000      | 322.908           | 14.21      | 0.4632 | 0.00                  | 0                | 0              |
| € / R                     | On | 11/09/2018 | Foreign Exchange Option | 15.62  | Call       |           |           | 0.00000      | 379.408           | 14.21      | 0.5368 | 0.00                  | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 15.85  | Call       |           |           | 313.94520    | 308.788           | 14.58      | 0.4477 | 0.00                  | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 17.12  | Call       |           |           | 67.99050     | 63.023            | 17.16      | 0.1184 | 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 | 14.25  | Put        |           |           | 15.75460     | 15.550            | 13.68      | 0.0420 | 0.00                  | 0                | 57,090         |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 16.00  | Call       |           |           | 263.57450    | 257.775           | 14.90      | 0.3900 | 0.00                  | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 16.00  | Put        |           |           | 578.17450    | 562.275           | 14.90      | 0.6100 | 0.00                  | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 16.76  | Put        |           |           | 1,180.36480  | 1,164.366         | 16.47      | 0.8225 | 0.00                  | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 16.76  | Call       |           |           | 105.76480    | 99.866            | 16.47      | 0.1775 | 2,955,824.99          | 29,598           | 29,734         |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 17.10  | Put        |           |           | 1,484.27020  | 1,469.149         | 17.12      | 0.8789 | 0.00                  | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 15.85  | Put        |           |           | 478.54520    | 463.288           | 14.58      | 0.5523 | 0.00                  | 0                | 86,824         |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 19.56  | Put        |           |           | 3,879.71320  | 3,868.965         | 22.14      | 0.9906 | 0.00                  | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 19.56  | Call       |           |           | 5.11320      | 4.465             | 22.14      | 0.0094 | 0.00                  | 0                | 86,824         |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 17.11  | Call       |           |           | 68.82500     | 63.831            | 17.14      | 0.1197 | 0.00                  | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 17.11  | Put        |           |           | 1,493.42500  | 1,478.331         | 17.14      | 0.8803 | 0.00                  | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 21.63  | Call       |           |           | 0.76370      | 0.642             | 25.39      | 0.0014 | 0.00                  | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,190.36110  | 2,200.180         | 16.40      | 0.9877 | 0.00                  | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 13.50  | Put        |           |           | 4.96110      | 4.680             | 16.40      | 0.0123 | 138,509.76            | 29,598           | 29,734         |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 14.25  | Call       |           |           | 1,451.15460  | 1,461.050         | 13.68      | 0.9580 | 0.00                  | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 17.12  | Put        |           |           | 1,502.59050  | 1,487.523         | 17.16      | 0.8816 | 0.00                  | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 17.10  | Call       |           |           | 69.67020     | 64.649            | 17.12      | 0.1211 | 0.00                  | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 21.63  | Put        |           |           | 5,945.36370  | 5,935.142         | 25.39      | 0.9986 | 0.00                  | 0                | 0              |
| € / R                     | On | 25/09/2018 | Foreign Exchange Option | 16.09  | Put        |           |           | 646.42730    | 630.534           | 15.04      | 0.6241 | 0.00                  | 0                | 0              |
| € / R                     | On | 25/09/2018 | Foreign Exchange Option | 16.09  | Call       |           |           | 267.72730    | 261.934           | 15.04      | 0.3759 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.90  | Call       |           |           | 155.58470    | 150.619           | 17.28      | 0.1674 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.90  | Put        |           |           | 2,083.38470  | 2,069.119         | 17.28      | 0.8326 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.88  | Call       |           |           | 157.82150    | 152.831           | 17.26      | 0.1696 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.88  | Put        |           |           | 2,065.62150  | 2,051.331         | 17.26      | 0.8304 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.89  | Call       |           |           | 156.69890    | 151.719           | 17.27      | 0.1685 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.89  | Put        |           |           | 2,074.49890  | 2,060.219         | 17.27      | 0.8315 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.13  | Call       |           |           | 855.49700    | 852.433           | 14.39      | 0.5597 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.13  | Put        |           |           | 689.99700    | 678.033           | 14.39      | 0.4403 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.14  | Call       |           |           | 851.02410    | 847.911           | 14.40      | 0.5576 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.14  | Put        |           |           | 695.52410    | 683.511           | 14.40      | 0.4424 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.15  | Call       |           |           | 846.56760    | 843.405           | 14.41      | 0.5555 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.15  | Put        |           |           | 701.06760    | 689.005           | 14.41      | 0.4445 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.87  | Call       |           |           | 840.01340    | 836.364           | 15.05      | 0.4861 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.87  | Put        |           |           | 1,106.11340  | 1,093.164         | 15.05      | 0.5139 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.88  | Call       |           |           | 836.44880    | 832.776           | 15.06      | 0.4845 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.88  | Put        |           |           | 1,112.54880  | 1,099.576         | 15.06      | 0.5155 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.86  | Call       |           |           | 843.59380    | 839.974           | 15.04      | 0.4877 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.86  | Put        |           |           | 1,099.69380  | 1,086.774         | 15.04      | 0.5123 | 0.00                  | 0                | 0              |
| <b>Total € / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>3,094,334.75</b>   | <b>59,196</b>    | <b>300,206</b> |
| <b>Total € / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>381,365,114.75</b> | <b>83,240</b>    | <b>481,000</b> |
| AU\$ / R                  | On | 17/09/2018 | Foreign Exchange Future |        |            | 9.90110   |           | 9.91500      |                   |            | 0.0000 | 0.00                  | 0                | 12,322         |
| AU\$ / R                  | On | 14/12/2018 | Foreign Exchange Future |        |            | 10.01360  |           | 10.02850     |                   |            | 0.0000 | 0.00                  | 0                | 11,415         |
| AU\$ / R                  | On | 18/03/2019 | Foreign Exchange Future |        |            | 10.13830  |           | 10.15580     |                   |            | 0.0000 | 4,055,320.00          | 400              | 0              |
| AU\$ / R                  | On | 14/06/2019 | Foreign Exchange Future |        |            | 10.26000  |           | 10.27820     |                   |            | 0.0000 | 2,565,000.00          | 250              | 4,929          |

| 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 Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>6,620,320.00</b> | <b>650</b>       | <b>28,666</b> |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.11  | Call       |           |           | 9.02430      | 7.010             | 14.59      | 0.0307 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.11  | Put        |           |           | 1,204.02430  | 1,215.910         | 14.59      | 0.9693 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.12  | Call       |           |           | 8.80450      | 6.836             | 14.62      | 0.0300 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.12  | Put        |           |           | 1,213.80450  | 1,225.736         | 14.62      | 0.9700 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.13  | Call       |           |           | 8.59040      | 6.667             | 14.65      | 0.0293 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.13  | Put        |           |           | 1,223.59040  | 1,235.567         | 14.65      | 0.9707 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.49  | Put        |           |           | 1,495.38460  | 1,505.745         | 14.32      | 0.9261 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.47  | Call       |           |           | 34.94330     | 30.310            | 14.28      | 0.0761 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.47  | Put        |           |           | 1,476.44330  | 1,486.710         | 14.28      | 0.9239 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.48  | Call       |           |           | 34.40970     | 29.824            | 14.30      | 0.0750 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.48  | Put        |           |           | 1,485.90970  | 1,496.224         | 14.30      | 0.9250 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.49  | Call       |           |           | 33.88460     | 29.345            | 14.32      | 0.0739 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.36  | Call       |           |           | 329.37570    | 313.949           | 12.41      | 0.4357 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.36  | Put        |           |           | 533.57570    | 535.649           | 12.41      | 0.5643 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.37  | Call       |           |           | 325.93220    | 310.585           | 12.42      | 0.4321 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.37  | Put        |           |           | 540.13220    | 542.285           | 12.42      | 0.5679 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.35  | Call       |           |           | 332.85380    | 317.351           | 12.39      | 0.4393 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.35  | Put        |           |           | 527.05380    | 529.051           | 12.39      | 0.5607 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.01  | Put        |           |           | 1,006.69680  | 1,013.246         | 13.84      | 0.6800 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.02  | Call       |           |           | 272.70580    | 261.115           | 13.86      | 0.3178 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.02  | Put        |           |           | 1,014.50580  | 1,021.115         | 13.86      | 0.6822 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.00  | Call       |           |           | 277.11080    | 265.399           | 13.82      | 0.3222 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.00  | Put        |           |           | 998.91080    | 1,005.399         | 13.82      | 0.6778 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.01  | Call       |           |           | 274.89680    | 263.246           | 13.84      | 0.3200 | 0.00                | 0                | 0             |
| <b>Total AU\$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total AU\$ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>6,620,320.00</b> | <b>650</b>       | <b>28,666</b> |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Future |        |            | 10.30530  |           | 10.30870     |                   |            | 0.0000 | 4,276,699.50        | 415              | 845           |
| CAD/ R                       | On | 18/03/2019 | Foreign Exchange Future |        |            | 10.44450  |           | 10.44860     |                   |            | 0.0000 | 0.00                | 0                | 0             |
| <b>Total CAD/ R Future</b>   |    |            |                         |        |            |           |           |              |                   |            |        | <b>4,276,699.50</b> | <b>415</b>       | <b>845</b>    |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.48   | Call       |           |           | 883.22820    | 877.904           | 11.88      | 0.8709 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.48   | Put        |           |           | 54.52820     | 52.604            | 11.88      | 0.1291 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.49   | Call       |           |           | 874.72700    | 869.374           | 11.88      | 0.8679 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.49   | Put        |           |           | 56.02700     | 54.074            | 11.88      | 0.1321 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.47   | Call       |           |           | 891.76080    | 886.466           | 11.88      | 0.8737 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.47   | Put        |           |           | 53.06080     | 51.166            | 11.88      | 0.1263 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 18/03/2019 | Foreign Exchange Option | 10.73  | Call       |           |           | 350.09740    | 343.682           | 13.67      | 0.4267 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 18/03/2019 | Foreign Exchange Option | 10.73  | Put        |           |           | 631.49740    | 629.182           | 13.67      | 0.5733 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 18/03/2019 | Foreign Exchange Option | 10.74  | Call       |           |           | 346.84390    | 340.441           | 13.69      | 0.4236 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 18/03/2019 | Foreign Exchange Option | 10.74  | Put        |           |           | 638.24390    | 635.941           | 13.69      | 0.5764 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 18/03/2019 | Foreign Exchange Option | 10.72  | Call       |           |           | 353.37730    | 346.953           | 13.65      | 0.4298 | 0.00                | 0                | 0             |

| Contract Details                   |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value           | Contracts Traded | Open Interest |
|------------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|---------------|
| CAD / R                            | On | 18/03/2019 | Foreign Exchange Option | 10.72  | Put        |           |           | 624.77730    | 622.453           | 13.65      | 0.5702 | 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>4,276,699.50</b>     | <b>415</b>       | <b>845</b>    |
| CF CANDCO                          | On | 15/10/2018 | Foreign Exchange Future |        |            | 363.00030 |           | 380.00000    |                   |            | 0.0000 | 9,075,007,500.00        | 25,000           | 25,000        |
| <b>Total CF CANDCO CC01 Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>9,075,007,500.00</b> | <b>25,000</b>    | <b>25,000</b> |
| <b>Total CF CANDCO CC01</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>9,075,007,500.00</b> | <b>25,000</b>    | <b>25,000</b> |
| CHF / R                            | On | 17/09/2018 | Foreign Exchange Future |        |            | 13.43120  |           | 13.40640     |                   |            | 0.0000 | 0.00                    | 0                | 1,575         |
| CHF / R                            | On | 14/12/2018 | Foreign Exchange Future |        |            | 13.68880  |           | 13.66440     |                   |            | 0.0000 | 0.00                    | 0                | 400           |
| CHF / R                            | On | 18/03/2019 | Foreign Exchange Future |        |            | 13.98120  |           | 13.95580     |                   |            | 0.0000 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 14/06/2019 | Foreign Exchange Future |        |            | 14.25940  |           | 14.23330     |                   |            | 0.0000 | 3,564,850.00            | 250              | 150           |
| <b>Total CHF / R Future</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>3,564,850.00</b>     | <b>250</b>       | <b>2,125</b>  |
| CHF / R                            | On | 17/09/2018 | Foreign Exchange Option | 15.03  | Call       |           |           | 34.95280     | 33.029            | 18.28      | 0.0745 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 17/09/2018 | Foreign Exchange Option | 15.03  | Put        |           |           | 1,658.55280  | 1,631.829         | 18.28      | 0.9255 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 17/09/2018 | Foreign Exchange Option | 15.04  | Call       |           |           | 34.55570     | 32.647            | 18.32      | 0.0737 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 17/09/2018 | Foreign Exchange Option | 15.04  | Put        |           |           | 1,668.15570  | 1,641.447         | 18.32      | 0.9263 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 17/09/2018 | Foreign Exchange Option | 15.05  | Call       |           |           | 34.16420     | 32.272            | 18.35      | 0.0729 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 17/09/2018 | Foreign Exchange Option | 15.05  | Put        |           |           | 1,677.76420  | 1,651.072         | 18.35      | 0.9271 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 14/12/2018 | Foreign Exchange Option | 13.21  | Call       |           |           | 740.03730    | 756.158           | 13.89      | 0.6712 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 14/12/2018 | Foreign Exchange Option | 13.21  | Put        |           |           | 285.63730    | 277.358           | 13.89      | 0.3288 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 14/12/2018 | Foreign Exchange Option | 13.22  | Call       |           |           | 733.91200    | 749.910           | 13.89      | 0.6681 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 14/12/2018 | Foreign Exchange Option | 13.22  | Put        |           |           | 289.51200    | 281.110           | 13.89      | 0.3319 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 14/12/2018 | Foreign Exchange Option | 13.20  | Call       |           |           | 746.19570    | 762.436           | 13.89      | 0.6743 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 14/12/2018 | Foreign Exchange Option | 13.20  | Put        |           |           | 281.79570    | 273.636           | 13.89      | 0.3257 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 18/03/2019 | Foreign Exchange Option | 14.46  | Call       |           |           | 483.06480    | 485.643           | 15.05      | 0.4163 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 18/03/2019 | Foreign Exchange Option | 14.46  | Put        |           |           | 987.26480    | 964.443           | 15.05      | 0.5837 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 18/03/2019 | Foreign Exchange Option | 14.47  | Call       |           |           | 480.10250    | 482.607           | 15.07      | 0.4142 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 18/03/2019 | Foreign Exchange Option | 14.47  | Put        |           |           | 994.30250    | 971.407           | 15.07      | 0.5858 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 18/03/2019 | Foreign Exchange Option | 14.48  | Call       |           |           | 477.15920    | 479.591           | 15.08      | 0.4122 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 18/03/2019 | Foreign Exchange Option | 14.48  | Put        |           |           | 1,001.35920  | 978.391           | 15.08      | 0.5878 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 14/06/2019 | Foreign Exchange Option | 14.72  | Call       |           |           | 628.31790    | 630.504           | 15.24      | 0.4421 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 14/06/2019 | Foreign Exchange Option | 14.72  | Put        |           |           | 1,115.01790  | 1,091.104         | 15.24      | 0.5579 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 14/06/2019 | Foreign Exchange Option | 14.73  | Call       |           |           | 625.22340    | 627.335           | 15.26      | 0.4404 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 14/06/2019 | Foreign Exchange Option | 14.73  | Put        |           |           | 1,121.92340  | 1,097.935         | 15.26      | 0.5596 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 14/06/2019 | Foreign Exchange Option | 14.74  | Call       |           |           | 622.15080    | 624.183           | 15.27      | 0.4387 | 0.00                    | 0                | 0             |
| CHF / R                            | On | 14/06/2019 | Foreign Exchange Option | 14.74  | Put        |           |           | 1,128.85080  | 1,104.783         | 15.27      | 0.5613 | 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>3,564,850.00</b>     | <b>250</b>       | <b>2,125</b>  |
| CNH / R                            | On | 17/09/2018 | Foreign Exchange Future |        |            | 1.99070   |           | 1.99300      |                   |            | 0.0000 | 0.00                    | 0                | 0             |
| CNH / R                            | On | 14/12/2018 | Foreign Exchange Future |        |            | 2.00850   |           | 2.01090      |                   |            | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CNH / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 2.02760   |           | 2.03000      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 2.04570   |           | 2.04830      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total CNH / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.13   | Call       |           |           | 92.88060     | 80.092            | 14.43      | 0.1361 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.13   | Put        |           |           | 1,462.88060  | 1,473.092         | 14.43      | 0.8639 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.14   | Call       |           |           | 82.39580     | 70.672            | 14.56      | 0.1220 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.14   | Put        |           |           | 1,552.39580  | 1,563.672         | 14.56      | 0.8780 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.15   | Call       |           |           | 73.06970     | 62.347            | 14.69      | 0.1092 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.15   | Put        |           |           | 1,643.06970  | 1,655.347         | 14.69      | 0.8908 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.90   | Put        |           |           | 230.95540    | 223.083           | 12.38      | 0.2305 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.91   | Call       |           |           | 1,267.79290  | 1,235.618         | 12.40      | 0.7487 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.91   | Put        |           |           | 258.79290    | 250.618           | 12.40      | 0.2513 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.92   | Call       |           |           | 1,197.86330  | 1,165.429         | 12.42      | 0.7270 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.92   | Put        |           |           | 288.86330    | 280.429           | 12.42      | 0.2730 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.90   | Call       |           |           | 1,339.95540  | 1,308.083         | 12.38      | 0.7695 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.10   | Put        |           |           | 1,347.24020  | 1,346.792         | 13.96      | 0.5986 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.08   | Call       |           |           | 712.45580    | 686.822           | 13.79      | 0.4328 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.08   | Put        |           |           | 1,212.45580  | 1,210.822         | 13.79      | 0.5672 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.09   | Call       |           |           | 679.10200    | 654.056           | 13.87      | 0.4169 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.09   | Put        |           |           | 1,279.10200  | 1,278.056         | 13.87      | 0.5831 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.10   | Call       |           |           | 647.24020    | 622.792           | 13.96      | 0.4014 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.98   | Call       |           |           | 1,442.82540  | 1,417.541         | 13.79      | 0.6231 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.98   | Put        |           |           | 759.82540    | 760.541           | 13.79      | 0.3769 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.99   | Call       |           |           | 1,389.25260  | 1,364.194         | 13.83      | 0.6084 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.99   | Put        |           |           | 806.25260    | 807.194           | 13.83      | 0.3916 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.97   | Call       |           |           | 1,497.95760  | 1,472.468         | 13.75      | 0.6379 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.97   | Put        |           |           | 714.95760    | 715.468           | 13.75      | 0.3621 | 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>0</b>      |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 2.10710   |           | 2.10570      |                   |            | 0.0000 | 0.00          | 0                | 245           |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 2.14650   |           | 2.14520      |                   |            | 0.0000 | 0.00          | 0                | 15            |
| DKK / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 2.19110   |           | 2.18990      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 2.23290   |           | 2.23160      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total DKK / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>260</b>    |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.35   | Call       |           |           | 32.26860     | 27.490            | 15.60      | 0.0494 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.35   | Put        |           |           | 2,475.26860  | 2,456.490         | 15.60      | 0.9506 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.36   | Call       |           |           | 30.59030     | 25.931            | 15.90      | 0.0462 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.36   | Put        |           |           | 2,573.59030  | 2,554.931         | 15.90      | 0.9538 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.37   | Call       |           |           | 29.06680     | 24.519            | 16.20      | 0.0434 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.37   | Put        |           |           | 2,672.06680  | 2,653.519         | 16.20      | 0.9566 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.09   | Call       |           |           | 1,030.45570  | 1,017.910         | 12.87      | 0.6419 | 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 | 14/12/2018 | Foreign Exchange Option | 2.09   | Put        |           |           | 478.45570    | 452.910           | 12.87      | 0.3581 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.10   | Call       |           |           | 974.02570    | 960.415           | 12.92      | 0.6199 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.10   | Put        |           |           | 522.02570    | 495.415           | 12.92      | 0.3801 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.08   | Call       |           |           | 1,089.14960  | 1,077.718         | 12.83      | 0.6638 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.08   | Put        |           |           | 437.14960    | 412.718           | 12.83      | 0.3362 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.26   | Call       |           |           | 759.03290    | 738.664           | 14.41      | 0.4195 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.26   | Put        |           |           | 1,460.03290  | 1,427.664         | 14.41      | 0.5805 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.24   | Call       |           |           | 826.03920    | 805.663           | 14.26      | 0.4481 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.24   | Put        |           |           | 1,327.03920  | 1,294.663         | 14.26      | 0.5519 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.25   | Call       |           |           | 791.85690    | 771.471           | 14.33      | 0.4336 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.25   | Put        |           |           | 1,392.85690  | 1,360.471         | 14.33      | 0.5664 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.14   | Put        |           |           | 794.43820    | 767.312           | 14.10      | 0.3509 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.15   | Call       |           |           | 1,653.03100  | 1,638.121         | 14.11      | 0.6361 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.15   | Put        |           |           | 837.03100    | 809.121           | 14.11      | 0.3639 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.16   | Call       |           |           | 1,599.99920  | 1,584.570         | 14.17      | 0.6229 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.16   | Put        |           |           | 883.99920    | 855.570           | 14.17      | 0.3771 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.14   | Call       |           |           | 1,710.43820  | 1,696.312         | 14.10      | 0.6491 | 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>260</b>    |
| HK\$/R                      | On | 17/09/2018 | Foreign Exchange Future |        |            | 1.70160   |           | 1.70670      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Future |        |            | 1.72310   |           | 1.72840      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/03/2019 | Foreign Exchange Future |        |            | 1.74610   |           | 1.75250      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.76790   |           | 1.77330      |                   |            | 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 | 17/09/2018 | Foreign Exchange Option | 1.85   | Call       |           |           | 100.76670    | 85.259            | 17.84      | 0.1376 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 17/09/2018 | Foreign Exchange Option | 1.85   | Put        |           |           | 1,533.76670  | 1,569.259         | 17.84      | 0.8624 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 17/09/2018 | Foreign Exchange Option | 1.86   | Call       |           |           | 89.62760     | 75.354            | 17.95      | 0.1238 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 17/09/2018 | Foreign Exchange Option | 1.86   | Put        |           |           | 1,622.62760  | 1,659.354         | 17.95      | 0.8762 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 17/09/2018 | Foreign Exchange Option | 1.84   | Call       |           |           | 111.90460    | 95.216            | 17.66      | 0.1517 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 17/09/2018 | Foreign Exchange Option | 1.84   | Put        |           |           | 1,444.90460  | 1,479.216         | 17.66      | 0.8483 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.57   | Call       |           |           | 1,710.64660  | 1,653.589         | 14.28      | 0.8553 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.57   | Put        |           |           | 126.64660    | 122.589           | 14.28      | 0.1447 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.58   | Call       |           |           | 1,625.80270  | 1,571.010         | 14.27      | 0.8390 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.58   | Put        |           |           | 141.80270    | 140.010           | 14.27      | 0.1610 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.56   | Call       |           |           | 1,796.86300  | 1,737.883         | 14.28      | 0.8704 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.56   | Put        |           |           | 112.86300    | 106.883           | 14.28      | 0.1296 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/03/2019 | Foreign Exchange Option | 1.79   | Call       |           |           | 755.51030    | 716.447           | 15.92      | 0.4502 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/03/2019 | Foreign Exchange Option | 1.79   | Put        |           |           | 1,130.51030  | 1,155.447         | 15.92      | 0.5498 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/03/2019 | Foreign Exchange Option | 1.80   | Call       |           |           | 721.42740    | 683.502           | 16.03      | 0.4341 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/03/2019 | Foreign Exchange Option | 1.80   | Put        |           |           | 1,196.42740  | 1,222.502         | 16.03      | 0.5659 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/03/2019 | Foreign Exchange Option | 1.78   | Call       |           |           | 791.19830    | 750.987           | 15.81      | 0.4667 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/03/2019 | Foreign Exchange Option | 1.78   | Put        |           |           | 1,066.19830  | 1,089.987         | 15.81      | 0.5333 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.76   | Call       |           |           | 1,126.23980  | 1,086.796         | 15.59      | 0.5416 | 0.00          | 0                | 0             |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value       | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.76   | Put        |           |           | 993.23980    | 1,007.796         | 15.59      | 0.4584 | 0.00                | 0                | 0             |
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.77   | Call       |           |           | 1,084.09850  | 1,045.441         | 15.68      | 0.5267 | 0.00                | 0                | 0             |
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.77   | Put        |           |           | 1,051.09850  | 1,066.441         | 15.68      | 0.4733 | 0.00                | 0                | 0             |
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.75   | Call       |           |           | 1,169.94480  | 1,129.726         | 15.50      | 0.5568 | 0.00                | 0                | 0             |
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.75   | Put        |           |           | 936.94480    | 950.726           | 15.50      | 0.4432 | 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 | 17/09/2018 | Foreign Exchange Future |        |            | 0.13150   |           | 0.13130      |                   |            | 0.0000 | 0.00                | 0                | 562           |
| KES / R                      | On | 14/12/2018 | Foreign Exchange Future |        |            | 0.13150   |           | 0.13060      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| KES / R                      | On | 18/03/2019 | Foreign Exchange Future |        |            | 0.12930   |           | 0.12950      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| KES / R                      | On | 14/06/2019 | Foreign Exchange Future |        |            | 0.12740   |           | 0.12860      |                   |            | 0.0000 | 0.00                | 0                | 1,093         |
| <b>Total KES / R Future</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>1,655</b>  |
| <b>Total KES / R</b>         |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>1,655</b>  |
| NOK/R                        | On | 17/09/2018 | Foreign Exchange Future |        |            | 1.65050   |           | 1.64990      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| NOK/R                        | On | 14/12/2018 | Foreign Exchange Future |        |            | 1.67480   |           | 1.67410      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| NOK/R                        | On | 18/03/2019 | Foreign Exchange Future |        |            | 1.70120   |           | 1.70080      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| NOK/R                        | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.72610   |           | 1.72570      |                   |            | 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 | 17/09/2018 | Foreign Exchange Future |        |            | 9.03550   |           | 9.05010      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 9.14040   |           | 9.15590      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 9.25770   |           | 9.27360      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 9.37130   |           | 9.38730      |                   |            | 0.0000 | 2,342,825.00        | 250              | 0             |
| <b>Total NZ\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>2,342,825.00</b> | <b>250</b>       | <b>0</b>      |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.92   | Call       |           |           | 21.24200     | 17.222            | 14.98      | 0.0708 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.92   | Put        |           |           | 891.14200    | 901.721           | 14.98      | 0.9292 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.93   | Call       |           |           | 20.67490     | 16.737            | 15.00      | 0.0690 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.93   | Put        |           |           | 900.57490    | 911.237           | 15.00      | 0.9310 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.94   | Call       |           |           | 20.12350     | 16.265            | 15.03      | 0.0672 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.94   | Put        |           |           | 910.02350    | 920.766           | 15.03      | 0.9328 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 8.93   | Call       |           |           | 422.10650    | 405.277           | 12.42      | 0.6298 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 8.93   | Put        |           |           | 196.20650    | 194.877           | 12.42      | 0.3702 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 8.94   | Call       |           |           | 416.30980    | 399.497           | 12.43      | 0.6245 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 8.94   | Put        |           |           | 200.40980    | 199.097           | 12.43      | 0.3755 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 8.92   | Call       |           |           | 427.95780    | 411.114           | 12.41      | 0.6352 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 8.92   | Put        |           |           | 192.05780    | 190.714           | 12.41      | 0.3648 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 9.54   | Put        |           |           | 580.30980    | 583.242           | 13.92      | 0.5818 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 9.52   | Call       |           |           | 320.59720    | 307.505           | 13.89      | 0.4252 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 9.52   | Put        |           |           | 566.99720    | 569.805           | 13.89      | 0.5748 | 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 | 18/03/2019 | Foreign Exchange Option | 9.53   | Call       |           |           | 317.23690    | 304.207           | 13.90      | 0.4217 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 9.53   | Put        |           |           | 573.63690    | 576.507           | 13.90      | 0.5783 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 9.54   | Call       |           |           | 313.90980    | 300.942           | 13.92      | 0.4182 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.92   | Call       |           |           | 327.22950    | 317.463           | 14.95      | 0.3718 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.92   | Put        |           |           | 859.92950    | 866.163           | 14.95      | 0.6282 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.93   | Call       |           |           | 324.57970    | 314.848           | 14.96      | 0.3693 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.93   | Put        |           |           | 867.27970    | 873.548           | 14.96      | 0.6307 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.91   | Call       |           |           | 329.89870    | 320.101           | 14.93      | 0.3742 | 0.00                | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.91   | Put        |           |           | 852.59870    | 858.801           | 14.93      | 0.6258 | 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>2,342,825.00</b> | <b>250</b>       | <b>0</b>      |
| PULA / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 1.29250   |           | 1.29700      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 1.29830   |           | 1.30550      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 1.30480   |           | 1.31510      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.31080   |           | 1.32300      |                   |            | 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 | 17/09/2018 | Foreign Exchange Option | 1.37   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 17/09/2018 | Foreign Exchange Option | 1.37   | Put        |           |           | 730.00000    | 775.000           |            | 1.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 17/09/2018 | Foreign Exchange Option | 1.38   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 17/09/2018 | Foreign Exchange Option | 1.38   | Put        |           |           | 830.00000    | 875.000           |            | 1.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 17/09/2018 | Foreign Exchange Option | 1.36   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 17/09/2018 | Foreign Exchange Option | 1.36   | Put        |           |           | 630.00000    | 675.000           |            | 1.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.26   | Call       |           |           | 455.00000    | 383.000           |            | 1.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.26   | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.27   | Call       |           |           | 355.00000    | 283.000           |            | 1.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.27   | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.25   | Call       |           |           | 555.00000    | 483.000           |            | 1.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.25   | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 18/03/2019 | Foreign Exchange Option | 1.34   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 18/03/2019 | Foreign Exchange Option | 1.34   | Put        |           |           | 249.00000    | 352.000           |            | 1.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 18/03/2019 | Foreign Exchange Option | 1.35   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 18/03/2019 | Foreign Exchange Option | 1.35   | Put        |           |           | 349.00000    | 452.000           |            | 1.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 18/03/2019 | Foreign Exchange Option | 1.33   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 18/03/2019 | Foreign Exchange Option | 1.33   | Put        |           |           | 149.00000    | 252.000           |            | 1.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.32   | Call       |           |           | 30.00000     | 0.000             |            | 0.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.32   | Put        |           |           | 0.00000      | 92.000            |            | 1.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.33   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.33   | Put        |           |           | 70.00000     | 192.000           |            | 1.0000 | 0.00                | 0                | 0             |
| PULA / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.31   | Call       |           |           | 130.00000    | 8.000             |            | 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>      |



| Contract Details                              | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| <b>Total PULA / R</b>                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| QUANTO £On 17/09/2018 Foreign Exchange Future |        |            | 1.32670   |           | 1.32330      |                   |            | 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 17/09/2018 Foreign Exchange Future |        |            | 1.17600   |           | 1.17180      |                   |            | 0.0000 | 0.00          | 0                | 165           |
| <b>Total QUANTO € / \$ Future</b>             |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>165</b>    |
| <b>Total QUANTO € / \$</b>                    |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>165</b>    |
| SGD / R On 17/09/2018 Foreign Exchange Future |        |            | 9.81170   |           | 9.80580      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R On 14/12/2018 Foreign Exchange Future |        |            | 9.94620   |           | 9.93950      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R On 18/03/2019 Foreign Exchange Future |        |            | 10.09130  |           | 10.08360     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R On 14/06/2019 Foreign Exchange Future |        |            | 10.23000  |           | 10.22130     |                   |            | 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 17/09/2018 Foreign Exchange Option | 10.00  | Call       |           |           | 138.58840    | 132.431           | 13.01      | 0.3727 | 0.00          | 0                | 0             |
| SGD / R On 17/09/2018 Foreign Exchange Option | 10.00  | Put        |           |           | 332.78840    | 320.731           | 13.01      | 0.6273 | 0.00          | 0                | 0             |
| SGD / R On 17/09/2018 Foreign Exchange Option | 10.01  | Call       |           |           | 135.55710    | 129.393           | 13.04      | 0.3660 | 0.00          | 0                | 0             |
| SGD / R On 17/09/2018 Foreign Exchange Option | 10.01  | Put        |           |           | 339.75710    | 327.693           | 13.04      | 0.6340 | 0.00          | 0                | 0             |
| SGD / R On 17/09/2018 Foreign Exchange Option | 9.99   | Call       |           |           | 141.68200    | 135.531           | 12.98      | 0.3794 | 0.00          | 0                | 0             |
| SGD / R On 17/09/2018 Foreign Exchange Option | 9.99   | Put        |           |           | 325.88200    | 313.832           | 12.98      | 0.6206 | 0.00          | 0                | 0             |
| SGD / R On 14/12/2018 Foreign Exchange Option | 9.37   | Call       |           |           | 672.99860    | 673.452           | 12.19      | 0.7883 | 0.00          | 0                | 0             |
| SGD / R On 14/12/2018 Foreign Exchange Option | 9.37   | Put        |           |           | 103.49860    | 97.252            | 12.19      | 0.2117 | 0.00          | 0                | 0             |
| SGD / R On 14/12/2018 Foreign Exchange Option | 9.38   | Call       |           |           | 665.45920    | 665.824           | 12.19      | 0.7844 | 0.00          | 0                | 0             |
| SGD / R On 14/12/2018 Foreign Exchange Option | 9.38   | Put        |           |           | 105.95920    | 99.624            | 12.19      | 0.2156 | 0.00          | 0                | 0             |
| SGD / R On 14/12/2018 Foreign Exchange Option | 9.36   | Call       |           |           | 680.58170    | 681.124           | 12.19      | 0.7922 | 0.00          | 0                | 0             |
| SGD / R On 14/12/2018 Foreign Exchange Option | 9.36   | Put        |           |           | 101.08170    | 94.924            | 12.19      | 0.2078 | 0.00          | 0                | 0             |
| SGD / R On 18/03/2019 Foreign Exchange Option | 10.34  | Call       |           |           | 344.48660    | 339.097           | 13.56      | 0.4350 | 0.00          | 0                | 0             |
| SGD / R On 18/03/2019 Foreign Exchange Option | 10.34  | Put        |           |           | 600.88660    | 587.797           | 13.56      | 0.5650 | 0.00          | 0                | 0             |
| SGD / R On 18/03/2019 Foreign Exchange Option | 10.35  | Call       |           |           | 341.14440    | 335.735           | 13.58      | 0.4318 | 0.00          | 0                | 0             |
| SGD / R On 18/03/2019 Foreign Exchange Option | 10.35  | Put        |           |           | 607.54440    | 594.435           | 13.58      | 0.5682 | 0.00          | 0                | 0             |
| SGD / R On 18/03/2019 Foreign Exchange Option | 10.33  | Call       |           |           | 347.86010    | 342.487           | 13.55      | 0.4383 | 0.00          | 0                | 0             |
| SGD / R On 18/03/2019 Foreign Exchange Option | 10.33  | Put        |           |           | 594.26010    | 581.187           | 13.55      | 0.5617 | 0.00          | 0                | 0             |
| SGD / R On 14/06/2019 Foreign Exchange Option | 10.01  | Call       |           |           | 634.96440    | 632.027           | 13.35      | 0.5926 | 0.00          | 0                | 0             |
| SGD / R On 14/06/2019 Foreign Exchange Option | 10.01  | Put        |           |           | 423.66440    | 412.027           | 13.35      | 0.4074 | 0.00          | 0                | 0             |
| SGD / R On 14/06/2019 Foreign Exchange Option | 9.99   | Call       |           |           | 644.99210    | 642.134           | 13.33      | 0.5987 | 0.00          | 0                | 0             |
| SGD / R On 14/06/2019 Foreign Exchange Option | 9.99   | Put        |           |           | 413.69210    | 402.134           | 13.33      | 0.4013 | 0.00          | 0                | 0             |
| SGD / R On 14/06/2019 Foreign Exchange Option | 10.00  | Call       |           |           | 639.96030    | 637.066           | 13.34      | 0.5957 | 0.00          | 0                | 0             |
| SGD / R On 14/06/2019 Foreign Exchange Option | 10.00  | Put        |           |           | 418.66030    | 407.066           | 13.34      | 0.4043 | 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>      |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 2.68570   |           | 2.69580      |                   |            | 0.0000 | 0.00          | 0                | 12,975        |
| TRY / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 2.60700   |           | 2.61840      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 2.52430   |           | 2.53610      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 2.45360   |           | 2.46500      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total TRY / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>12,975</b> |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.36   | Call       |           |           | 4.22960      | 3.269             | 27.55      | 0.0287 | 0.00          | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.36   | Put        |           |           | 668.42960    | 677.569           | 27.55      | 0.9713 | 0.00          | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.37   | Call       |           |           | 4.31720      | 3.305             | 27.90      | 0.0287 | 0.00          | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.37   | Put        |           |           | 678.51720    | 687.605           | 27.90      | 0.9713 | 0.00          | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.35   | Call       |           |           | 4.14300      | 3.233             | 27.20      | 0.0288 | 0.00          | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.35   | Put        |           |           | 658.34300    | 667.533           | 27.20      | 0.9712 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.97   | Call       |           |           | 37.59880     | 32.415            | 20.78      | 0.1818 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.97   | Put        |           |           | 389.19880    | 395.415           | 20.78      | 0.8182 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.98   | Call       |           |           | 36.11940     | 31.068            | 20.80      | 0.1756 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.98   | Put        |           |           | 397.71940    | 404.068           | 20.80      | 0.8244 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.96   | Call       |           |           | 39.13340     | 33.814            | 20.75      | 0.1882 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.96   | Put        |           |           | 380.73340    | 386.814           | 20.75      | 0.8118 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.73   | Call       |           |           | 91.02360     | 84.397            | 19.54      | 0.3412 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.73   | Put        |           |           | 284.92360    | 290.097           | 19.54      | 0.6588 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.74   | Call       |           |           | 88.27060     | 81.722            | 19.56      | 0.3330 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.74   | Put        |           |           | 292.17060    | 297.422           | 19.56      | 0.6670 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.72   | Call       |           |           | 93.85150     | 87.148            | 19.52      | 0.3495 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.72   | Put        |           |           | 277.75150    | 282.848           | 19.52      | 0.6505 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.53   | Call       |           |           | 10.80380     | 10.064            | 21.85      | 0.0506 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.53   | Put        |           |           | 1,075.80380  | 1,086.464         | 21.85      | 0.9494 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.54   | Call       |           |           | 10.46580     | 9.745             | 21.85      | 0.0492 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.54   | Put        |           |           | 1,085.46580  | 1,096.145         | 21.85      | 0.9508 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.52   | Call       |           |           | 11.15220     | 10.392            | 21.85      | 0.0521 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.52   | Put        |           |           | 1,066.15220  | 1,076.792         | 21.85      | 0.9479 | 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>12,975</b> |
| ZMW / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 1.29200   |           | 1.30400      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| ZMW / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 1.24600   |           | 1.25700      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| ZMW / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 1.20220   |           | 1.21250      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| ZMW / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.16580   |           | 1.17570      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total ZMW / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total ZMW / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value     | Contracts Traded | Open Interest |
|------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------|-------------------|------------------|---------------|
| Total Futures    |        |            |           |           |              |                   |            |       | 10 682 716 187.30 | 140,689          | 1,280,083     |
| Total Options    |        |            |           |           |              |                   |            |       | 10 012 709.15     | 88,196           | 3,403,736     |
| Grand Total:     |        |            |           |           |              |                   |            |       | 10,692,728,896.45 | 228,885          | 4,683,819     |