



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/07/2017

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value  | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 19/07/2017 Foreign Exchange Future |        |            | 12.91580  |           | 12.93230     |                   |            | 0.0000 | 13,949,064.00  | 1,080            | 0             |
| \$ / R On 21/07/2017 Foreign Exchange Future |        |            | 12.92730  |           | 12.93230     |                   |            | 0.0000 | 0.00           | 0                | 70            |
| \$ / R On 25/07/2017 Foreign Exchange Future |        |            | 12.93420  |           | 12.94150     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 27/07/2017 Foreign Exchange Future |        |            | 12.93870  |           | 12.94600     |                   |            | 0.0000 | 0.00           | 0                | 909           |
| \$ / R On 31/07/2017 Foreign Exchange Future |        |            | 12.94750  |           | 12.95480     |                   |            | 0.0000 | 0.00           | 0                | 8,323         |
| \$ / R On 04/08/2017 Foreign Exchange Future |        |            | 12.95630  |           | 12.96370     |                   |            | 0.0000 | 0.00           | 0                | 1,350         |
| \$ / R On 11/08/2017 Foreign Exchange Future |        |            | 12.97160  |           | 12.97910     |                   |            | 0.0000 | 0.00           | 0                | 70            |
| \$ / R On 16/08/2017 Foreign Exchange Future |        |            | 12.98260  |           | 12.99010     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 17/08/2017 Foreign Exchange Future |        |            | 12.98480  |           | 12.99230     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 29/08/2017 Foreign Exchange Future |        |            | 13.01110  |           | 13.01860     |                   |            | 0.0000 | 0.00           | 0                | 910           |
| \$ / R On 30/08/2017 Foreign Exchange Future |        |            | 13.01320  |           | 13.02080     |                   |            | 0.0000 | 0.00           | 0                | 202           |
| \$ / R On 31/08/2017 Foreign Exchange Future |        |            | 13.01540  |           | 13.02290     |                   |            | 0.0000 | 0.00           | 0                | 3,635         |
| \$ / R On 18/09/2017 Foreign Exchange Future |        |            | 13.05480  |           | 13.06210     |                   |            | 0.0000 | 832,830,966.00 | 63,795           | 790,364       |
| \$ / R On 27/09/2017 Foreign Exchange Future |        |            | 13.07410  |           | 13.08120     |                   |            | 0.0000 | 0.00           | 0                | 1,289         |
| \$ / R On 28/09/2017 Foreign Exchange Future |        |            | 13.07620  |           | 13.08330     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 29/09/2017 Foreign Exchange Future |        |            | 13.07830  |           | 13.08540     |                   |            | 0.0000 | 0.00           | 0                | 1,930         |
| \$ / R On 23/10/2017 Foreign Exchange Future |        |            | 13.12920  |           | 13.13610     |                   |            | 0.0000 | 0.00           | 0                | 334           |
| \$ / R On 27/10/2017 Foreign Exchange Future |        |            | 13.13760  |           | 13.14450     |                   |            | 0.0000 | 0.00           | 0                | 913           |
| \$ / R On 13/11/2017 Foreign Exchange Future |        |            | 13.17360  |           | 13.18060     |                   |            | 0.0000 | 0.00           | 0                | 70            |
| \$ / R On 28/11/2017 Foreign Exchange Future |        |            | 13.20530  |           | 13.21240     |                   |            | 0.0000 | 0.00           | 0                | 915           |
| \$ / R On 15/12/2017 Foreign Exchange Future |        |            | 13.24130  |           | 13.24840     |                   |            | 0.0000 | 0.00           | 0                | 1,750         |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value         | Contracts Traded | Open Interest  |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| \$ / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 13.24760  |           | 13.25470     |                   |            | 0.0000 | 89,620,014.00         | 6,765            | 120,466        |
| \$ / R                     | On | 22/12/2017 | Foreign Exchange Future |        |            | 13.25610  |           | 13.26320     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 27/12/2017 | Foreign Exchange Future |        |            | 13.26670  |           | 13.27380     |                   |            | 0.0000 | 0.00                  | 0                | 916            |
| \$ / R                     | On | 02/01/2018 | Foreign Exchange Future |        |            | 13.27940  |           | 13.28650     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 09/01/2018 | Foreign Exchange Future |        |            | 13.29420  |           | 13.30140     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 31/01/2018 | Foreign Exchange Future |        |            | 13.34020  |           | 13.34750     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 01/02/2018 | Foreign Exchange Future |        |            | 13.34230  |           | 13.34950     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/02/2018 | Foreign Exchange Future |        |            | 13.36700  |           | 13.37430     |                   |            | 0.0000 | 0.00                  | 0                | 70             |
| \$ / R                     | On | 15/02/2018 | Foreign Exchange Future |        |            | 13.37110  |           | 13.37840     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 13.43710  |           | 13.44440     |                   |            | 0.0000 | 0.00                  | 0                | 21,396         |
| \$ / R                     | On | 25/04/2018 | Foreign Exchange Future |        |            | 13.51320  |           | 13.52030     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 11/05/2018 | Foreign Exchange Future |        |            | 13.54510  |           | 13.55220     |                   |            | 0.0000 | 0.00                  | 0                | 70             |
| \$ / R                     | On | 15/05/2018 | Foreign Exchange Future |        |            | 13.55310  |           | 13.56020     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 13.62100  |           | 13.62800     |                   |            | 0.0000 | 0.00                  | 0                | 3,845          |
| \$ / R                     | On | 13/08/2018 | Foreign Exchange Future |        |            | 13.73480  |           | 13.74180     |                   |            | 0.0000 | 0.00                  | 0                | 70             |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 13.80790  |           | 13.81490     |                   |            | 0.0000 | 0.00                  | 0                | 400            |
| \$ / R                     | On | 13/11/2018 | Foreign Exchange Future |        |            | 13.92700  |           | 13.93380     |                   |            | 0.0000 | 0.00                  | 0                | 70             |
| \$ / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 13.99180  |           | 13.99850     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/02/2019 | Foreign Exchange Future |        |            | 14.11930  |           | 14.12570     |                   |            | 0.0000 | 0.00                  | 0                | 70             |
| \$ / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 14.18820  |           | 14.19460     |                   |            | 0.0000 | 0.00                  | 0                | 1,500          |
| \$ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 14.37210  |           | 14.37820     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>936,400,044.00</b> | <b>71,640</b>    | <b>961,907</b> |
| \$ / R                     | On | 19/07/2017 | Foreign Exchange Option | 12.92  | Call       |           |           | 55.62910     | 0.000             | 19.25      | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 19/07/2017 | Foreign Exchange Option | 12.92  | Put        |           |           | 43.32910     | 4.200             | 19.25      | 1.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 21/07/2017 | Foreign Exchange Option | 13.00  | Call       |           |           | 50.41630     | 38.748            | 18.05      | 0.3398 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 21/07/2017 | Foreign Exchange Option | 13.00  | Put        |           |           | 118.11630    | 111.448           | 18.05      | 0.6602 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 21/07/2017 | Foreign Exchange Option | 13.25  | Call       |           |           | 12.53000     | 8.046             | 23.51      | 0.0795 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 21/07/2017 | Foreign Exchange Option | 13.25  | Put        |           |           | 330.23000    | 330.746           | 23.51      | 0.9205 | 0.00                  | 0                | 20,000         |
| \$ / R                     | On | 21/07/2017 | Foreign Exchange Option | 14.56  | Call       |           |           | 0.03720      | 0.025             | 45.61      | 0.0002 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 21/07/2017 | Foreign Exchange Option | 14.56  | Put        |           |           | 1,627.73720  | 1,632.725         | 45.61      | 0.9998 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 21/07/2017 | Foreign Exchange Option | 12.85  | Call       |           |           | 128.40130    | 114.479           | 18.14      | 0.6748 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 21/07/2017 | Foreign Exchange Option | 12.85  | Put        |           |           | 46.10130     | 37.179            | 18.14      | 0.3252 | 0.00                  | 0                | 20,000         |
| \$ / R                     | On | 25/07/2017 | Foreign Exchange Option | 14.30  | Call       |           |           | 0.41420      | 0.371             | 27.96      | 0.0027 | 0.00                  | 0                | 2,000          |
| \$ / R                     | On | 25/07/2017 | Foreign Exchange Option | 14.30  | Put        |           |           | 1,358.91420  | 1,366.171         | 27.96      | 0.9973 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 25/07/2017 | Foreign Exchange Option | 13.20  | Call       |           |           | 31.21700     | 24.147            | 16.35      | 0.1686 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 25/07/2017 | Foreign Exchange Option | 13.20  | Put        |           |           | 289.71700    | 289.947           | 16.35      | 0.8314 | 0.00                  | 0                | 2,000          |
| \$ / R                     | On | 27/07/2017 | Foreign Exchange Option | 16.53  | Call       |           |           | 0.26120      | 0.235             | 52.23      | 0.0009 | 0.00                  | 0                | 60             |
| \$ / R                     | On | 27/07/2017 | Foreign Exchange Option | 16.53  | Put        |           |           | 3,584.26120  | 3,591.535         | 52.23      | 0.9991 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 27/07/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 10.72100     | 8.136             | 17.92      | 0.0562 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 27/07/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 564.72100    | 569.436           | 17.92      | 0.9438 | 0.00                  | 0                | 60             |
| \$ / R                     | On | 31/07/2017 | Foreign Exchange Option | 13.72  | Call       |           |           | 8.83600      | 6.366             | 17.88      | 0.0383 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 31/07/2017 | Foreign Exchange Option | 13.72  | Put        |           |           | 774.03600    | 778.866           | 17.88      | 0.9617 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 04/08/2017 | Foreign Exchange Option | 13.30  | Call       |           |           | 67.00110     | 57.539            | 16.36      | 0.2275 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 04/08/2017 | Foreign Exchange Option | 13.30  | Put        |           |           | 403.30110    | 401.239           | 16.36      | 0.7725 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 11/08/2017 | Foreign Exchange Option | 13.75  | Put        |           |           | 804.37950    | 805.828           | 17.89      | 0.8989 | 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 | 11/08/2017 | Foreign Exchange Option | 13.75  | Call       |           |           | 33.47950     | 27.428            | 17.89      | 0.1011 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/08/2017 | Foreign Exchange Option | 13.12  | Call       |           |           | 173.45920    | 158.428           | 15.28      | 0.4100 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/08/2017 | Foreign Exchange Option | 13.12  | Put        |           |           | 303.35920    | 295.828           | 15.28      | 0.5900 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 17/08/2017 | Foreign Exchange Option | 13.35  | Call       |           |           | 113.37290    | 100.999           | 16.27      | 0.2803 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/08/2017 | Foreign Exchange Option | 13.35  | Put        |           |           | 471.07290    | 466.199           | 16.27      | 0.7197 | 0.00          | 0                | 34,000        |
| \$ / R           | On | 29/08/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 124.84060    | 113.894           | 16.73      | 0.2644 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/08/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 606.24060    | 602.794           | 16.73      | 0.7356 | 0.00          | 0                | 60            |
| \$ / R           | On | 29/08/2017 | Foreign Exchange Option | 16.84  | Call       |           |           | 2.11380      | 1.681             | 28.85      | 0.0044 | 0.00          | 0                | 60            |
| \$ / R           | On | 29/08/2017 | Foreign Exchange Option | 16.84  | Put        |           |           | 3,823.51380  | 3,830.581         | 28.85      | 0.9956 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/08/2017 | Foreign Exchange Option | 13.05  | Call       |           |           | 263.47940    | 248.270           | 15.10      | 0.4882 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/08/2017 | Foreign Exchange Option | 13.05  | Put        |           |           | 292.67940    | 285.070           | 15.10      | 0.5118 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/08/2017 | Foreign Exchange Option | 12.97  | Call       |           |           | 303.54920    | 288.081           | 14.88      | 0.5374 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/08/2017 | Foreign Exchange Option | 12.97  | Put        |           |           | 250.64920    | 242.681           | 14.88      | 0.4626 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.80  | Put        |           |           | 3,741.86510  | 3,748.775         | 25.20      | 0.9917 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.00  | Call       |           |           | 3.43940      | 3.161             | 25.85      | 0.0072 | 0.00          | 0                | 150           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.74  | Put        |           |           | 1,711.80210  | 1,714.851         | 19.35      | 0.9326 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 15.00  | Call       |           |           | 22.25710     | 18.860            | 19.60      | 0.0452 | 0.00          | 0                | 10,600        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 15.00  | Put        |           |           | 1,960.15710  | 1,964.060         | 19.60      | 0.9548 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.00  | Call       |           |           | 5.99830      | 4.844             | 21.74      | 0.0124 | 0.00          | 0                | 3,680         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.00  | Put        |           |           | 2,943.89830  | 2,950.045         | 21.74      | 0.9876 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.40  | Call       |           |           | 4.77300      | 4.074             | 23.47      | 0.0099 | 0.00          | 0                | 960           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.55  | Put        |           |           | 1,533.79520  | 1,536.180         | 19.16      | 0.9107 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.69  | Call       |           |           | 36.73080     | 32.308            | 19.30      | 0.0726 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.69  | Put        |           |           | 1,664.63080  | 1,667.508         | 19.30      | 0.9274 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.72  | Call       |           |           | 35.00730     | 30.688            | 19.33      | 0.0694 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.72  | Put        |           |           | 1,692.90730  | 1,695.888         | 19.33      | 0.9306 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.74  | Call       |           |           | 33.90210     | 29.652            | 19.35      | 0.0674 | 0.00          | 0                | 4,375         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.33  | Put        |           |           | 1,332.31490  | 1,333.890         | 18.92      | 0.8783 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.47  | Call       |           |           | 52.06390     | 46.865            | 19.09      | 0.1003 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.47  | Put        |           |           | 1,459.96390  | 1,462.065         | 19.09      | 0.8997 | 0.00          | 0                | 150           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.50  | Call       |           |           | 49.66410     | 44.572            | 19.12      | 0.0960 | 0.00          | 0                | 17,402        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.50  | Put        |           |           | 1,487.56410  | 1,489.772         | 19.12      | 0.9040 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.55  | Call       |           |           | 45.89520     | 40.980            | 19.16      | 0.0893 | 0.00          | 0                | 1,125         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.22  | Put        |           |           | 1,232.08260  | 1,233.034         | 18.61      | 0.8612 | 0.00          | 0                | 110           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.25  | Call       |           |           | 71.37000     | 65.196            | 18.69      | 0.1339 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.25  | Put        |           |           | 1,259.27000  | 1,260.396         | 18.69      | 0.8661 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.32  | Call       |           |           | 65.24310     | 59.463            | 18.89      | 0.1232 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.32  | Put        |           |           | 1,323.14310  | 1,324.663         | 18.89      | 0.8768 | 0.00          | 0                | 110           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.33  | Call       |           |           | 64.41490     | 58.690            | 18.92      | 0.1217 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.94  | Put        |           |           | 984.79000    | 983.934           | 17.83      | 0.8061 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.00  | Call       |           |           | 98.78430     | 91.041            | 18.00      | 0.1806 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.00  | Put        |           |           | 1,036.68430  | 1,036.241         | 18.00      | 0.8194 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.20  | Call       |           |           | 76.12430     | 69.656            | 18.56      | 0.1422 | 0.00          | 0                | 90            |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.20  | Put        |           |           | 1,214.02430  | 1,214.856         | 18.56      | 0.8578 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 14.22  | Call       |           |           | 74.18260     | 67.834            | 18.61      | 0.1388 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.80  | Put        |           |           | 866.48940    | 864.631           | 17.44      | 0.7712 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.81  | Call       |           |           | 126.89870    | 117.813           | 17.47      | 0.2261 | 0.00          | 0                | 4,920         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.81  | Put        |           |           | 874.79870    | 873.013           | 17.47      | 0.7739 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.90  | Call       |           |           | 112.67460    | 104.237           | 17.72      | 0.2033 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.90  | Put        |           |           | 950.57460    | 949.437           | 17.72      | 0.7967 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.94  | Call       |           |           | 106.89000    | 98.734            | 17.83      | 0.1939 | 0.00          | 0                | 1,250         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.70  | Put        |           |           | 784.70150    | 782.102           | 17.16      | 0.7429 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.75  | Call       |           |           | 137.38950    | 127.863           | 17.30      | 0.2426 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.75  | Put        |           |           | 825.28950    | 823.063           | 17.30      | 0.7574 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.76  | Call       |           |           | 135.58290    | 126.129           | 17.33      | 0.2398 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.76  | Put        |           |           | 833.48290    | 831.329           | 17.33      | 0.7602 | 0.00          | 0                | 960           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.80  | Call       |           |           | 128.58940    | 119.431           | 17.44      | 0.2288 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 627.85790    | 623.657           | 16.53      | 0.6781 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.63  | Call       |           |           | 160.62520    | 150.167           | 16.94      | 0.2783 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.63  | Put        |           |           | 728.52520    | 725.367           | 16.94      | 0.7217 | 0.00          | 0                | 186,712       |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.65  | Call       |           |           | 156.54390    | 146.246           | 17.01      | 0.2721 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.65  | Put        |           |           | 744.44390    | 741.446           | 17.01      | 0.7279 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.70  | Call       |           |           | 146.80150    | 136.902           | 17.16      | 0.2571 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.40  | Put        |           |           | 554.05950    | 549.073           | 16.21      | 0.6408 | 0.00          | 0                | 3,500         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.45  | Call       |           |           | 202.63530    | 190.739           | 16.37      | 0.3401 | 0.00          | 0                | 4,375         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.45  | Put        |           |           | 590.53530    | 585.939           | 16.37      | 0.6599 | 0.00          | 0                | 3,500         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.48  | Call       |           |           | 194.93000    | 183.270           | 16.47      | 0.3291 | 0.00          | 0                | 111           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.48  | Put        |           |           | 612.83000    | 608.470           | 16.47      | 0.6709 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 189.95790    | 178.457           | 16.53      | 0.3219 | 0.00          | 0                | 6,020         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.20  | Put        |           |           | 417.53960    | 411.133           | 15.58      | 0.5564 | 0.00          | 0                | 5,920         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.25  | Call       |           |           | 262.26650    | 248.887           | 15.74      | 0.4213 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.25  | Put        |           |           | 450.16650    | 444.087           | 15.74      | 0.5787 | 0.00          | 0                | 25,100        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.30  | Call       |           |           | 245.92560    | 232.896           | 15.90      | 0.3998 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.30  | Put        |           |           | 483.82560    | 478.096           | 15.90      | 0.6002 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.40  | Call       |           |           | 216.15950    | 203.873           | 16.21      | 0.3592 | 0.00          | 0                | 100           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.13  | Put        |           |           | 373.69150    | 366.867           | 15.36      | 0.5240 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.14  | Call       |           |           | 301.92020    | 287.853           | 15.39      | 0.4713 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.14  | Put        |           |           | 379.82020    | 373.053           | 15.39      | 0.5287 | 0.00          | 0                | 90            |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.15  | Call       |           |           | 298.09450    | 284.085           | 15.42      | 0.4666 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.15  | Put        |           |           | 385.99450    | 379.285           | 15.42      | 0.5334 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.20  | Call       |           |           | 279.63960    | 265.933           | 15.58      | 0.4436 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.80  | Put        |           |           | 205.23580    | 197.846           | 14.64      | 0.3597 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.90  | Call       |           |           | 411.98140    | 397.232           | 14.83      | 0.5898 | 0.00          | 0                | 400           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.90  | Put        |           |           | 249.88140    | 242.432           | 14.83      | 0.4102 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.00  | Call       |           |           | 361.70940    | 347.069           | 15.01      | 0.5395 | 0.00          | 0                | 4,551         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.00  | Put        |           |           | 299.60940    | 292.269           | 15.01      | 0.4605 | 0.00          | 0                | 11,600        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 13.13  | Call       |           |           | 305.79150    | 291.667           | 15.36      | 0.4760 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.55  | Put        |           |           | 116.08790    | 109.566           | 14.18      | 0.2391 | 0.00          | 0                | 4,920         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.60  | Call       |           |           | 593.47840    | 579.406           | 14.27      | 0.7379 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.60  | Put        |           |           | 131.37840    | 124.606           | 14.27      | 0.2621 | 0.00          | 0                | 190           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.75  | Call       |           |           | 496.94420    | 482.347           | 14.55      | 0.6653 | 0.00          | 0                | 3,500         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.75  | Put        |           |           | 184.84420    | 177.547           | 14.55      | 0.3347 | 461,622.98    | 2,600            | 26,250        |

| Contract Details |    |            |                         | Strike  | Call / Put | MTM Yield | Spot Rate | Previous MTM  | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|---------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.80   | Call       |           |           | 467.33580     | 452.646           | 14.64      | 0.6403 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.25   | Put        |           |           | 51.57180      | 47.808            | 13.94      | 0.1260 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.26   | Call       |           |           | 855.15490     | 843.980           | 13.93      | 0.8710 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.26   | Put        |           |           | 53.05490      | 49.180            | 13.93      | 0.1290 | 0.00          | 0                | 5,250         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.50   | Call       |           |           | 664.12720     | 650.588           | 14.09      | 0.7832 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.50   | Put        |           |           | 102.02720     | 95.788            | 14.09      | 0.2168 | 0.00          | 0                | 33,025        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.55   | Call       |           |           | 628.18790     | 614.366           | 14.18      | 0.7609 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.00   | Call       |           |           | 1,085.99460   | 1,077.132         | 14.00      | 0.9333 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.00   | Put        |           |           | 23.89460      | 22.332            | 14.00      | 0.0667 | 0.00          | 0                | 37,202        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.20   | Call       |           |           | 906.73650     | 896.201           | 13.95      | 0.8880 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.20   | Put        |           |           | 44.63650      | 41.401            | 13.95      | 0.1120 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 12.25   | Call       |           |           | 863.67180     | 852.608           | 13.94      | 0.8740 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Put        |           |           | 986,937.90000 | 986,945.200       | 25.85      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.38   | Put        |           |           | 4,319.70240   | 4,326.840         | 25.85      | 0.9960 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.39   | Call       |           |           | 1.77150       | 1.612             | 25.85      | 0.0039 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.39   | Put        |           |           | 4,329.67150   | 4,336.812         | 25.85      | 0.9961 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 18.00   | Call       |           |           | 0.59930       | 0.536             | 25.85      | 0.0014 | 0.00          | 0                | 3,099         |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 18.00   | Put        |           |           | 4,938.49930   | 4,945.736         | 25.85      | 0.9986 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 1000.00 | Call       |           |           | 0.00000       | 0.000             | 25.85      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.00   | Put        |           |           | 3,941.33940   | 3,948.361         | 25.85      | 0.9928 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.03   | Call       |           |           | 3.27110       | 3.004             | 25.85      | 0.0069 | 0.00          | 0                | 110           |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.03   | Put        |           |           | 3,971.17110   | 3,978.204         | 25.85      | 0.9931 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.37   | Call       |           |           | 1.83390       | 1.669             | 25.85      | 0.0040 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.37   | Put        |           |           | 4,309.73390   | 4,316.870         | 25.85      | 0.9960 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 17.38   | Call       |           |           | 1.80240       | 1.640             | 25.85      | 0.0040 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.40   | Put        |           |           | 3,342.67300   | 3,349.274         | 23.47      | 0.9901 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.50   | Call       |           |           | 4.53950       | 3.929             | 23.90      | 0.0094 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.50   | Put        |           |           | 3,442.43950   | 3,449.129         | 23.90      | 0.9906 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/09/2017 | Foreign Exchange Option | 16.80   | Call       |           |           | 3.96510       | 3.576             | 25.20      | 0.0083 | 0.00          | 0                | 110           |
| \$ / R           | On | 27/09/2017 | Foreign Exchange Option | 13.50   | Call       |           |           | 221.06610     | 209.143           | 16.60      | 0.3429 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/09/2017 | Foreign Exchange Option | 13.50   | Put        |           |           | 639.86610     | 635.043           | 16.60      | 0.6571 | 0.00          | 0                | 60            |
| \$ / R           | On | 27/09/2017 | Foreign Exchange Option | 17.13   | Call       |           |           | 3.18200       | 2.271             | 23.73      | 0.0054 | 0.00          | 0                | 60            |
| \$ / R           | On | 27/09/2017 | Foreign Exchange Option | 17.13   | Put        |           |           | 4,051.98200   | 4,058.171         | 23.73      | 0.9946 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2017 | Foreign Exchange Option | 13.18   | Call       |           |           | 326.13090     | 312.325           | 15.67      | 0.4682 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2017 | Foreign Exchange Option | 13.18   | Put        |           |           | 422.83090     | 416.125           | 15.67      | 0.5318 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/09/2017 | Foreign Exchange Option | 13.02   | Call       |           |           | 398.19570     | 382.825           | 15.27      | 0.5397 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/09/2017 | Foreign Exchange Option | 13.02   | Put        |           |           | 332.79570     | 324.525           | 15.27      | 0.4603 | 0.00          | 0                | 0             |
| \$ / R           | On | 23/10/2017 | Foreign Exchange Option | 14.81   | Call       |           |           | 85.64730      | 80.328            | 19.71      | 0.1269 | 0.00          | 0                | 0             |
| \$ / R           | On | 23/10/2017 | Foreign Exchange Option | 14.81   | Put        |           |           | 1,759.54730   | 1,761.128         | 19.71      | 0.8731 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 13.50   | Call       |           |           | 317.22760     | 305.048           | 16.69      | 0.3944 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 13.50   | Put        |           |           | 672.72760     | 667.448           | 16.69      | 0.6056 | 0.00          | 0                | 60            |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 14.10   | Call       |           |           | 180.81720     | 172.012           | 18.19      | 0.2435 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 14.10   | Put        |           |           | 1,136.31720   | 1,134.412         | 18.19      | 0.7565 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 17.45   | Call       |           |           | 3.55420       | 2.985             | 21.35      | 0.0065 | 0.00          | 0                | 60            |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 17.45   | Put        |           |           | 4,309.05420   | 4,315.385         | 21.35      | 0.9935 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 12.92   | Call       |           |           | 549.54610     | 535.344           | 15.35      | 0.5979 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 27/10/2017 | Foreign Exchange Option | 12.92  | Put        |           |           | 325.04610    | 317.744           | 15.35      | 0.4021 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 13/11/2017 | Foreign Exchange Option | 13.98  | Call       |           |           | 244.26990    | 234.138           | 17.79      | 0.2947 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/11/2017 | Foreign Exchange Option | 13.98  | Put        |           |           | 1,043.66990  | 1,040.538         | 17.79      | 0.7053 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 411.04350    | 398.350           | 16.64      | 0.4323 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 698.64350    | 693.050           | 16.64      | 0.5677 | 0.00          | 0                | 60            |
| \$ / R           | On | 28/11/2017 | Foreign Exchange Option | 17.74  | Call       |           |           | 16.77750     | 14.917            | 23.62      | 0.0224 | 0.00          | 0                | 60            |
| \$ / R           | On | 28/11/2017 | Foreign Exchange Option | 17.74  | Put        |           |           | 4,544.37750  | 4,549.617         | 23.62      | 0.9776 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2017 | Foreign Exchange Option | 13.53  | Call       |           |           | 449.72520    | 436.924           | 16.71      | 0.4409 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2017 | Foreign Exchange Option | 13.53  | Put        |           |           | 731.32520    | 725.624           | 16.71      | 0.5591 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.00  | Call       |           |           | 1,342.35890  | 1,330.436         | 14.22      | 0.8695 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.00  | Put        |           |           | 87.65890     | 82.836            | 14.22      | 0.1305 | 0.00          | 0                | 16,141        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.21  | Call       |           |           | 1,174.99070  | 1,162.222         | 14.45      | 0.8216 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.21  | Put        |           |           | 130.29070    | 124.622           | 14.45      | 0.1784 | 0.00          | 0                | 18,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.29  | Call       |           |           | 42.87710     | 39.613            | 23.87      | 0.0493 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.29  | Put        |           |           | 4,078.17710  | 4,082.013         | 23.87      | 0.9507 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.30  | Call       |           |           | 42.50360     | 39.259            | 23.87      | 0.0489 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.30  | Put        |           |           | 4,087.80360  | 4,091.660         | 23.87      | 0.9511 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 11.75  | Call       |           |           | 1,564.00950  | 1,553.601         | 14.56      | 0.9072 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 11.75  | Put        |           |           | 59.30950     | 56.001            | 14.56      | 0.0928 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.17  | Call       |           |           | 45.95940     | 42.562            | 23.70      | 0.0527 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.17  | Put        |           |           | 3,961.25940  | 3,964.962         | 23.70      | 0.9473 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.20  | Call       |           |           | 45.36400     | 41.986            | 23.76      | 0.0520 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.20  | Put        |           |           | 3,990.66400  | 3,994.386         | 23.76      | 0.9480 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 18.06  | Call       |           |           | 21.50080     | 19.543            | 23.87      | 0.0265 | 0.00          | 0                | 2,055         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 18.06  | Put        |           |           | 4,826.80080  | 4,831.943         | 23.87      | 0.9735 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.55  | Call       |           |           | 61.40290     | 57.568            | 22.44      | 0.0715 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.55  | Put        |           |           | 3,356.70290  | 3,359.968         | 22.44      | 0.9285 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.82  | Call       |           |           | 53.86450     | 50.230            | 22.99      | 0.0624 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.82  | Put        |           |           | 3,619.16450  | 3,622.630         | 22.99      | 0.9376 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.31  | Call       |           |           | 42.13300     | 38.909            | 23.87      | 0.0485 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.31  | Put        |           |           | 4,097.43300  | 4,101.309         | 23.87      | 0.9515 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.50  | Call       |           |           | 113.42930    | 108.045           | 20.44      | 0.1305 | 0.00          | 0                | 25,457        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.50  | Put        |           |           | 2,358.72930  | 2,360.445         | 20.44      | 0.8695 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.00  | Call       |           |           | 82.10780     | 77.824            | 21.31      | 0.0961 | 0.00          | 0                | 117,200       |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.00  | Put        |           |           | 2,827.40780  | 2,830.224         | 21.31      | 0.9039 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.24  | Call       |           |           | 44.58900     | 41.236            | 23.85      | 0.0510 | 0.00          | 0                | 33,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.24  | Put        |           |           | 4,029.88900  | 4,033.636         | 23.85      | 0.9490 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.00  | Call       |           |           | 160.72760    | 153.794           | 19.62      | 0.1793 | 0.00          | 0                | 4,580         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.00  | Put        |           |           | 1,906.02760  | 1,906.194         | 19.62      | 0.8207 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.11  | Call       |           |           | 148.67320    | 142.107           | 19.80      | 0.1671 | 0.00          | 0                | 1,900         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.11  | Put        |           |           | 2,003.97320  | 2,004.507         | 19.80      | 0.8329 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.13  | Call       |           |           | 46.77120     | 43.348            | 23.62      | 0.0537 | 0.00          | 0                | 18,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 17.13  | Put        |           |           | 3,922.07120  | 3,925.748         | 23.62      | 0.9463 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.18  | Call       |           |           | 286.34340    | 276.255           | 18.05      | 0.2996 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.18  | Put        |           |           | 1,211.64340  | 1,208.655         | 18.05      | 0.7004 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.50  | Call       |           |           | 229.50500    | 220.728           | 18.74      | 0.2462 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.50  | Put        |           |           | 1,474.80500  | 1,473.128         | 18.74      | 0.7538 | 0.00          | 0                | 2,055         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.24  | Call       |           |           | 72.04450     | 67.962            | 21.80      | 0.0842 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 16.24  | Put        |           |           | 3,057.34450  | 3,060.362         | 21.80      | 0.9158 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.00  | Call       |           |           | 325.22790    | 314.387           | 17.67      | 0.3345 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.00  | Put        |           |           | 1,070.52790  | 1,066.787         | 17.67      | 0.6655 | 0.00          | 0                | 33,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.09  | Call       |           |           | 305.09550    | 294.632           | 17.86      | 0.3166 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.09  | Put        |           |           | 1,140.39550  | 1,137.032         | 17.86      | 0.6834 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.12  | Call       |           |           | 147.62680    | 141.093           | 19.81      | 0.1660 | 0.00          | 0                | 40,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 15.12  | Put        |           |           | 2,012.92680  | 2,013.493         | 19.81      | 0.8340 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.70  | Call       |           |           | 403.70280    | 391.573           | 17.03      | 0.4011 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.70  | Put        |           |           | 849.00280    | 843.973           | 17.03      | 0.5989 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.80  | Call       |           |           | 375.46680    | 363.766           | 17.24      | 0.3777 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.80  | Put        |           |           | 920.76680    | 916.166           | 17.24      | 0.6223 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.53  | Call       |           |           | 224.88030    | 216.222           | 18.80      | 0.2417 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.53  | Put        |           |           | 1,500.18030  | 1,498.622         | 18.80      | 0.7583 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.38  | Call       |           |           | 509.84670    | 496.480           | 16.35      | 0.4835 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.38  | Put        |           |           | 635.14670    | 628.880           | 16.35      | 0.5165 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.40  | Call       |           |           | 502.44760    | 489.152           | 16.39      | 0.4780 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.40  | Put        |           |           | 647.74760    | 641.552           | 16.39      | 0.5220 | 0.00          | 0                | 114,600       |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.15  | Call       |           |           | 292.44570    | 282.233           | 17.99      | 0.3052 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 14.15  | Put        |           |           | 1,187.74570  | 1,184.633         | 17.99      | 0.6948 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.23  | Call       |           |           | 569.04980    | 555.242           | 16.04      | 0.5258 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.23  | Put        |           |           | 544.34980    | 537.642           | 16.04      | 0.4742 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.25  | Call       |           |           | 560.63740    | 546.867           | 16.08      | 0.5200 | 0.00          | 0                | 16,141        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.25  | Put        |           |           | 555.93740    | 549.267           | 16.08      | 0.4800 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.91  | Call       |           |           | 346.83210    | 335.617           | 17.48      | 0.3534 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.91  | Put        |           |           | 1,002.13210  | 998.017           | 17.48      | 0.6466 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.15  | Call       |           |           | 603.87340    | 589.940           | 15.89      | 0.5491 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.15  | Put        |           |           | 499.17340    | 492.340           | 15.89      | 0.4509 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.18  | Call       |           |           | 590.59020    | 576.701           | 15.95      | 0.5403 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.18  | Put        |           |           | 515.89020    | 509.101           | 15.95      | 0.4597 | 0.00          | 0                | 16,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 467.04450    | 454.109           | 16.61      | 0.4512 | 0.00          | 0                | 10,316        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 712.34450    | 706.509           | 16.61      | 0.5488 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.00  | Call       |           |           | 674.42310    | 660.343           | 15.61      | 0.5939 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.00  | Put        |           |           | 419.72310    | 412.743           | 15.61      | 0.4061 | 0.00          | 0                | 2,580         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.10  | Call       |           |           | 626.61460    | 612.617           | 15.80      | 0.5639 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.10  | Put        |           |           | 471.91460    | 465.017           | 15.80      | 0.4361 | 0.00          | 0                | 41,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.35  | Call       |           |           | 521.14950    | 507.682           | 16.29      | 0.4917 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.35  | Put        |           |           | 616.44950    | 610.082           | 16.29      | 0.5083 | 0.00          | 0                | 52,000        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.40  | Call       |           |           | 1,034.34360  | 1,020.971         | 14.66      | 0.7723 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.40  | Put        |           |           | 179.64360    | 173.371           | 14.66      | 0.2277 | 0.00          | 0                | 114,600       |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.50  | Call       |           |           | 964.71930    | 951.106           | 14.77      | 0.7445 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.50  | Put        |           |           | 210.01930    | 203.506           | 14.77      | 0.2555 | 0.00          | 0                | 11,916        |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.21  | Call       |           |           | 577.57550    | 563.735           | 16.00      | 0.5315 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.21  | Put        |           |           | 532.87550    | 526.135           | 16.00      | 0.4685 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.65  | Call       |           |           | 867.32870    | 853.446           | 14.97      | 0.7006 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 12.65  | Put        |           |           | 262.62870    | 255.846           | 14.97      | 0.2994 | 0.00          | 0                | 1,819         |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.12  | Call       |           |           | 617.42520    | 603.453           | 15.84      | 0.5580 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/12/2017 | Foreign Exchange Option | 13.12  | Put        |           |           | 482.72520    | 475.853           | 15.84      | 0.4420 | 0.00          | 0                | 40,000        |
| \$ / R           | On | 22/12/2017 | Foreign Exchange Option | 18.02  | Call       |           |           | 24.79660     | 22.672            | 23.94      | 0.0298 | 0.00          | 0                | 60            |
| \$ / R           | On | 22/12/2017 | Foreign Exchange Option | 18.02  | Put        |           |           | 4,781.59660  | 4,786.572         | 23.94      | 0.9702 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/12/2017 | Foreign Exchange Option | 13.50  | Call       |           |           | 478.93140    | 465.905           | 16.62      | 0.4548 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/12/2017 | Foreign Exchange Option | 13.50  | Put        |           |           | 715.73140    | 709.805           | 16.62      | 0.5452 | 0.00          | 0                | 60            |
| \$ / R           | On | 27/12/2017 | Foreign Exchange Option | 13.64  | Call       |           |           | 445.10810    | 432.580           | 16.87      | 0.4240 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/12/2017 | Foreign Exchange Option | 13.64  | Put        |           |           | 811.30810    | 805.880           | 16.87      | 0.5760 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/01/2018 | Foreign Exchange Option | 13.43  | Call       |           |           | 531.70540    | 518.521           | 16.40      | 0.4816 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/01/2018 | Foreign Exchange Option | 13.43  | Put        |           |           | 675.20540    | 669.121           | 16.40      | 0.5184 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/01/2018 | Foreign Exchange Option | 14.76  | Call       |           |           | 231.13520    | 222.621           | 19.03      | 0.2326 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 09/01/2018 | Foreign Exchange Option | 14.76  | Put        |           |           | 1,689.73520  | 1,688.421         | 19.03      | 0.7674 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/01/2018 | Foreign Exchange Option | 14.88  | Call       |           |           | 213.40490    | 205.309           | 19.22      | 0.2169 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 09/01/2018 | Foreign Exchange Option | 14.88  | Put        |           |           | 1,792.00490  | 1,791.109         | 19.22      | 0.7831 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/01/2018 | Foreign Exchange Option | 13.20  | Call       |           |           | 644.13650    | 630.148           | 15.95      | 0.5476 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/01/2018 | Foreign Exchange Option | 13.20  | Put        |           |           | 542.73650    | 535.948           | 15.95      | 0.4524 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 31/01/2018 | Foreign Exchange Option | 13.30  | Call       |           |           | 662.30250    | 648.863           | 16.15      | 0.5337 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2018 | Foreign Exchange Option | 13.30  | Put        |           |           | 614.80250    | 608.663           | 16.15      | 0.4663 | 0.00          | 0                | 7,904         |
| \$ / R           | On | 01/02/2018 | Foreign Exchange Option | 15.52  | Call       |           |           | 174.20860    | 167.843           | 20.06      | 0.1705 | 0.00          | 0                | 2,723         |
| \$ / R           | On | 01/02/2018 | Foreign Exchange Option | 15.52  | Put        |           |           | 2,344.70860  | 2,345.543         | 20.06      | 0.8295 | 0.00          | 0                | 0             |
| \$ / R           | On | 01/02/2018 | Foreign Exchange Option | 13.15  | Call       |           |           | 730.88120    | 717.341           | 15.89      | 0.5725 | 0.00          | 0                | 0             |
| \$ / R           | On | 01/02/2018 | Foreign Exchange Option | 13.15  | Put        |           |           | 531.38120    | 525.041           | 15.89      | 0.4275 | 0.00          | 0                | 2,723         |
| \$ / R           | On | 13/02/2018 | Foreign Exchange Option | 14.20  | Call       |           |           | 407.85110    | 397.505           | 17.82      | 0.3516 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/02/2018 | Foreign Exchange Option | 14.20  | Put        |           |           | 1,233.55110  | 1,230.505         | 17.82      | 0.6484 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/02/2018 | Foreign Exchange Option | 14.18  | Call       |           |           | 417.02670    | 406.682           | 17.78      | 0.3568 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/02/2018 | Foreign Exchange Option | 14.18  | Put        |           |           | 1,218.62670  | 1,215.582         | 17.78      | 0.6432 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.38  | Put        |           |           | 686.60880    | 682.075           | 16.29      | 0.4608 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.91  | Call       |           |           | 561.80380    | 551.297           | 17.19      | 0.4300 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.91  | Put        |           |           | 1,027.40380  | 1,024.197         | 17.19      | 0.5700 | 0.00          | 0                | 7,000         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.18  | Call       |           |           | 486.06020    | 476.354           | 17.66      | 0.3816 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.18  | Put        |           |           | 1,221.66020  | 1,219.254         | 17.66      | 0.6184 | 0.00          | 0                | 41,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.91  | Call       |           |           | 333.62190    | 326.019           | 18.93      | 0.2755 | 0.00          | 0                | 8,395         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.25  | Call       |           |           | 806.67980    | 794.651           | 16.06      | 0.5685 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.25  | Put        |           |           | 612.27980    | 607.551           | 16.06      | 0.4315 | 0.00          | 0                | 5,600         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.30  | Call       |           |           | 784.79430    | 772.834           | 16.15      | 0.5571 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.30  | Put        |           |           | 640.39430    | 635.734           | 16.15      | 0.4429 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.38  | Call       |           |           | 751.00880    | 739.175           | 16.29      | 0.5392 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.51  | Put        |           |           | 4,177.91490  | 4,181.411         | 23.31      | 0.9027 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.50  | Call       |           |           | 1,220.28080  | 1,208.106         | 14.99      | 0.7429 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.50  | Put        |           |           | 275.88080    | 271.006           | 14.99      | 0.2571 | 0.00          | 0                | 36,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.00  | Call       |           |           | 925.37920    | 913.099           | 15.63      | 0.6267 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 480.97920    | 475.999           | 15.63      | 0.3733 | 0.00          | 0                | 63,187        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.49  | Put        |           |           | 4,158.94640  | 4,162.420         | 23.29      | 0.9019 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.07  | Call       |           |           | 890.54470    | 878.319           | 15.75      | 0.6102 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.07  | Put        |           |           | 516.14470    | 511.219           | 15.75      | 0.3898 | 0.00          | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.50  | Call       |           |           | 113.01740    | 109.198           | 23.31      | 0.0978 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.50  | Put        |           |           | 4,168.61740  | 4,172.098         | 23.31      | 0.9022 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.51  | Call       |           |           | 112.31490    | 108.511           | 23.31      | 0.0973 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.50  | Put        |           |           | 2,300.56080  | 2,301.649         | 19.74      | 0.7899 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.75  | Call       |           |           | 215.85930    | 210.182           | 20.09      | 0.1875 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.75  | Put        |           |           | 2,521.45930  | 2,523.082         | 20.09      | 0.8125 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.00  | Call       |           |           | 190.77680    | 185.596           | 20.43      | 0.1676 | 0.00          | 0                | 750           |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.00  | Put        |           |           | 2,746.37680  | 2,748.496         | 20.43      | 0.8324 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.49  | Call       |           |           | 113.34640    | 109.520           | 23.29      | 0.0981 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.91  | Put        |           |           | 1,799.22190  | 1,798.919         | 18.93      | 0.7245 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.11  | Call       |           |           | 300.00060    | 292.889           | 19.20      | 0.2513 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.11  | Put        |           |           | 1,965.60060  | 1,965.789         | 19.20      | 0.7487 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.46  | Call       |           |           | 250.03550    | 243.733           | 19.69      | 0.2140 | 0.00          | 0                | 3,867         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.46  | Put        |           |           | 2,265.63550  | 2,266.633         | 19.69      | 0.7860 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.50  | Call       |           |           | 244.96080    | 238.749           | 19.74      | 0.2101 | 0.00          | 0                | 40,000        |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.00  | Call       |           |           | 383.15900    | 375.581           | 18.85      | 0.2913 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.00  | Put        |           |           | 1,862.85900  | 1,862.381         | 18.85      | 0.7087 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.81  | Call       |           |           | 262.12400    | 256.278           | 19.94      | 0.2085 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.81  | Put        |           |           | 2,551.82400  | 2,553.078         | 19.94      | 0.7915 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/05/2018 | Foreign Exchange Option | 14.40  | Call       |           |           | 540.98610    | 532.041           | 17.86      | 0.3820 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/05/2018 | Foreign Exchange Option | 14.40  | Put        |           |           | 1,388.78610  | 1,386.941         | 17.86      | 0.6180 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/05/2018 | Foreign Exchange Option | 14.30  | Call       |           |           | 574.35000    | 565.253           | 17.68      | 0.3995 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/05/2018 | Foreign Exchange Option | 14.30  | Put        |           |           | 1,314.15000  | 1,312.153         | 17.68      | 0.6005 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.64  | Call       |           |           | 863.76870    | 854.066           | 16.62      | 0.5282 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.64  | Put        |           |           | 875.76870    | 873.066           | 16.62      | 0.4718 | 0.00          | 0                | 70,530        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.50  | Call       |           |           | 387.60970    | 381.638           | 19.28      | 0.2715 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.50  | Put        |           |           | 2,259.60970  | 2,260.639         | 19.28      | 0.7285 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,151.86610  | 1,141.893         | 15.63      | 0.6506 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 523.86610    | 520.893           | 15.63      | 0.3494 | 0.00          | 0                | 760           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.05  | Call       |           |           | 1,126.19010  | 1,116.231         | 15.71      | 0.6406 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.05  | Put        |           |           | 548.19010    | 545.231           | 15.71      | 0.3594 | 0.00          | 0                | 750           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.70  | Call       |           |           | 187.26910    | 186.840           | 22.73      | 0.1365 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.70  | Put        |           |           | 4,259.26910  | 4,265.840         | 22.73      | 0.8635 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.11  | Call       |           |           | 457.30170    | 450.061           | 18.78      | 0.3129 | 0.00          | 0                | 760           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.11  | Put        |           |           | 1,939.30170  | 1,939.061         | 18.78      | 0.6871 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.14  | Call       |           |           | 451.44330    | 444.303           | 18.82      | 0.3095 | 0.00          | 0                | 2,700         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.14  | Put        |           |           | 1,963.44330  | 1,963.303         | 18.82      | 0.6905 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.71  | Call       |           |           | 186.80890    | 185.917           | 22.73      | 0.1360 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.71  | Put        |           |           | 4,268.80890  | 4,274.917         | 22.73      | 0.8640 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.38  | Call       |           |           | 272.32880    | 270.085           | 20.44      | 0.1990 | 0.00          | 0                | 750           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.38  | Put        |           |           | 3,024.32880  | 3,029.085         | 20.44      | 0.8010 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.69  | Call       |           |           | 187.72860    | 187.293           | 22.71      | 0.1369 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.69  | Put        |           |           | 4,249.72860  | 4,256.293         | 22.71      | 0.8631 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.00  | Call       |           |           | 2,654.11540  | 2,650.612         | 13.28      | 0.9596 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.00  | Put        |           |           | 26.11540     | 29.612            | 13.28      | 0.0404 | 0.00          | 0                | 750           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.50  | Call       |           |           | 1,453.81960  | 1,442.805         | 15.14      | 0.7471 | 0.00          | 0                | 0             |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value     | Contracts Traded | Open Interest    |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------|------------------|------------------|
| \$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 12.50  | Put        |           |           | 325.81960    | 321.805           | 15.14      | 0.2529 | 0.00              | 0                | 0                |
| \$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 12.96  | Call       |           |           | 1,172.82260  | 1,162.835         | 15.57      | 0.6586 | 0.00              | 0                | 0                |
| \$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 12.96  | Put        |           |           | 504.82260    | 501.835           | 15.57      | 0.3414 | 0.00              | 0                | 2,700            |
| \$ / R                     | On | 13/08/2018 | Foreign Exchange Option | 14.62  | Call       |           |           | 676.42640    | 668.480           | 18.03      | 0.4044 | 0.00              | 0                | 0                |
| \$ / R                     | On | 13/08/2018 | Foreign Exchange Option | 14.62  | Put        |           |           | 1,554.62640  | 1,553.680         | 18.03      | 0.5956 | 0.00              | 0                | 0                |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 14.85  | Call       |           |           | 695.21350    | 687.523           | 18.41      | 0.3947 | 0.00              | 0                | 0                |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 14.85  | Put        |           |           | 1,730.31350  | 1,729.623         | 18.41      | 0.6053 | 0.00              | 0                | 0                |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 14.86  | Call       |           |           | 692.78030    | 685.106           | 18.42      | 0.3936 | 0.00              | 0                | 0                |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 14.86  | Put        |           |           | 1,737.88030  | 1,737.206         | 18.42      | 0.6064 | 0.00              | 0                | 0                |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 14.87  | Call       |           |           | 690.35210    | 682.701           | 18.44      | 0.3924 | 0.00              | 0                | 0                |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 14.87  | Put        |           |           | 1,745.45210  | 1,744.801         | 18.44      | 0.6076 | 0.00              | 0                | 0                |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 12.96  | Call       |           |           | 1,405.64690  | 1,395.462         | 15.81      | 0.6761 | 0.00              | 0                | 0                |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 12.96  | Put        |           |           | 550.74690    | 547.562           | 15.81      | 0.3239 | 0.00              | 0                | 0                |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 15.14  | Call       |           |           | 628.80440    | 621.649           | 18.81      | 0.3623 | 0.00              | 0                | 0                |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 15.14  | Put        |           |           | 1,953.90440  | 1,953.749         | 18.81      | 0.6377 | 0.00              | 0                | 0                |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 16.14  | Call       |           |           | 448.12650    | 442.617           | 20.03      | 0.2696 | 0.00              | 0                | 750              |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 16.14  | Put        |           |           | 2,773.22650  | 2,774.717         | 20.03      | 0.7304 | 0.00              | 0                | 0                |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.00  | Call       |           |           | 2,840.16120  | 2,836.865         | 12.30      | 0.9624 | 0.00              | 0                | 0                |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.00  | Put        |           |           | 25.26120     | 28.965            | 12.30      | 0.0376 | 0.00              | 0                | 750              |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 12.85  | Call       |           |           | 1,468.66070  | 1,458.588         | 15.71      | 0.6946 | 0.00              | 0                | 0                |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 12.85  | Put        |           |           | 503.76070    | 500.688           | 15.71      | 0.3054 | 0.00              | 0                | 750              |
| \$ / R                     | On | 13/11/2018 | Foreign Exchange Option | 14.86  | Call       |           |           | 813.18730    | 805.360           | 18.46      | 0.4209 | 0.00              | 0                | 0                |
| \$ / R                     | On | 13/11/2018 | Foreign Exchange Option | 14.86  | Put        |           |           | 1,739.38730  | 1,738.360         | 18.46      | 0.5791 | 0.00              | 0                | 0                |
| \$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 15.07  | Call       |           |           | 823.64770    | 816.009           | 18.73      | 0.4116 | 0.00              | 0                | 0                |
| \$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 15.07  | Put        |           |           | 1,895.14770  | 1,894.209         | 18.73      | 0.5884 | 0.00              | 0                | 0                |
| \$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 15.08  | Call       |           |           | 821.15720    | 813.534           | 18.74      | 0.4106 | 0.00              | 0                | 0                |
| \$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 15.08  | Put        |           |           | 1,902.65720  | 1,901.734         | 18.74      | 0.5894 | 0.00              | 0                | 0                |
| \$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 15.09  | Call       |           |           | 818.68290    | 811.068           | 18.75      | 0.4095 | 0.00              | 0                | 0                |
| \$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 15.09  | Put        |           |           | 1,910.18290  | 1,909.268         | 18.75      | 0.5905 | 0.00              | 0                | 0                |
| \$ / R                     | On | 13/02/2019 | Foreign Exchange Option | 15.10  | Call       |           |           | 938.66550    | 931.077           | 18.74      | 0.4332 | 0.00              | 0                | 0                |
| \$ / R                     | On | 13/02/2019 | Foreign Exchange Option | 15.10  | Put        |           |           | 1,912.96550  | 1,911.777         | 18.74      | 0.5668 | 0.00              | 0                | 0                |
| \$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 15.31  | Call       |           |           | 949.12270    | 941.583           | 18.94      | 0.4249 | 0.00              | 0                | 0                |
| \$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 15.31  | Put        |           |           | 2,064.52270  | 2,063.383         | 18.94      | 0.5751 | 0.00              | 0                | 0                |
| \$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 15.32  | Call       |           |           | 946.59990    | 939.075           | 18.95      | 0.4240 | 0.00              | 0                | 0                |
| \$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 15.32  | Put        |           |           | 2,071.99990  | 2,070.875         | 18.95      | 0.5760 | 0.00              | 0                | 0                |
| \$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 15.33  | Call       |           |           | 944.08590    | 936.576           | 18.97      | 0.4230 | 0.00              | 0                | 0                |
| \$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 15.33  | Put        |           |           | 2,079.48590  | 2,078.375         | 18.97      | 0.5770 | 0.00              | 0                | 0                |
| \$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.36  | Call       |           |           | 1,425.12960  | 1,416.236         | 17.88      | 0.5504 | 0.00              | 0                | 0                |
| \$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.36  | Put        |           |           | 1,406.92960  | 1,404.136         | 17.88      | 0.4496 | 0.00              | 0                | 0                |
| \$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.37  | Call       |           |           | 1,421.58210  | 1,412.708         | 17.89      | 0.5493 | 0.00              | 0                | 0                |
| \$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.37  | Put        |           |           | 1,413.38210  | 1,410.608         | 17.89      | 0.4507 | 0.00              | 0                | 0                |
| \$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.38  | Call       |           |           | 1,418.03850  | 1,409.184         | 17.90      | 0.5483 | 0.00              | 0                | 0                |
| \$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.38  | Put        |           |           | 1,419.83850  | 1,417.084         | 17.90      | 0.4517 | 0.00              | 0                | 0                |
| <b>Total \$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>461,622.98</b> | <b>2,600</b>     | <b>1,665,196</b> |

| Contract Details                |               |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM  | Premium On Option | Volatility | Delta  | Premium Value         | Contracts Traded | Open Interest    |
|---------------------------------|---------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| <b>Total \$ / R</b>             |               |                         |        |            |           |           |               |                   |            |        | <b>936,861,666.98</b> | <b>74,240</b>    | <b>2,627,103</b> |
| \$ / R MAXI On                  | 18/09/2017    | Foreign Exchange Future |        |            | 13.05480  |           | 13.06210      |                   |            | 0.0000 | 287,205.60            | 22               | 418              |
| \$ / R MAXI On                  | 18/12/2017    | Foreign Exchange Future |        |            | 13.24760  |           | 13.25470      |                   |            | 0.0000 | 26,495.20             | 2                | 73               |
| \$ / R MAXI On                  | 19/03/2018    | Foreign Exchange Future |        |            | 13.43710  |           | 13.44440      |                   |            | 0.0000 | 0.00                  | 0                | 4                |
| \$ / R MAXI On                  | 18/06/2018    | Foreign Exchange Future |        |            | 13.62100  |           | 13.62800      |                   |            | 0.0000 | 0.00                  | 0                | 182              |
| \$ / R MAXI On                  | 14/06/2019    | Foreign Exchange Future |        |            | 13.80790  |           | 13.99850      |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| <b>Total \$ / R MAXI Future</b> |               |                         |        |            |           |           |               |                   |            |        | <b>313,700.80</b>     | <b>24</b>        | <b>677</b>       |
| \$ / R MAXI On                  | 18/09/2017    | Foreign Exchange Option | 15.14  | Call       |           |           | 1,770.33130   | 1,472.460         | 19.73      | 0.0362 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/09/2017    | Foreign Exchange Option | 15.14  | Put        |           |           | 209,560.33130 | 209,992.460       | 19.73      | 0.9638 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/09/2017    | Foreign Exchange Option | 15.15  | Call       |           |           | 1,741.49440   | 1,446.526         | 19.74      | 0.0356 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/09/2017    | Foreign Exchange Option | 15.15  | Put        |           |           | 210,531.49440 | 210,966.526       | 19.74      | 0.9644 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/09/2017    | Foreign Exchange Option | 15.16  | Call       |           |           | 1,713.16330   | 1,421.032         | 19.75      | 0.0350 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/09/2017    | Foreign Exchange Option | 15.16  | Put        |           |           | 211,503.16330 | 211,941.032       | 19.75      | 0.9650 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/12/2017    | Foreign Exchange Option | 13.74  | Call       |           |           | 39,214.96840  | 38,018.844        | 17.12      | 0.3916 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/12/2017    | Foreign Exchange Option | 13.74  | Put        |           |           | 87,744.96840  | 87,258.844        | 17.12      | 0.6084 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/12/2017    | Foreign Exchange Option | 13.75  | Call       |           |           | 38,931.54900  | 37,739.682        | 17.14      | 0.3892 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/12/2017    | Foreign Exchange Option | 13.75  | Put        |           |           | 88,461.54900  | 87,979.682        | 17.14      | 0.6108 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/12/2017    | Foreign Exchange Option | 13.76  | Call       |           |           | 38,650.29730  | 37,462.702        | 17.16      | 0.3869 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/12/2017    | Foreign Exchange Option | 13.76  | Put        |           |           | 89,180.29730  | 88,702.702        | 17.16      | 0.6131 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 19/03/2018    | Foreign Exchange Option | 13.71  | Call       |           |           | 62,650.48280  | 61,543.490        | 16.85      | 0.4691 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 19/03/2018    | Foreign Exchange Option | 13.71  | Put        |           |           | 89,210.48280  | 88,833.490        | 16.85      | 0.5309 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 19/03/2018    | Foreign Exchange Option | 13.72  | Call       |           |           | 62,308.67340  | 61,204.603        | 16.87      | 0.4671 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 19/03/2018    | Foreign Exchange Option | 13.72  | Put        |           |           | 89,868.67340  | 89,494.603        | 16.87      | 0.5329 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 19/03/2018    | Foreign Exchange Option | 13.73  | Call       |           |           | 61,968.84990  | 60,867.280        | 16.89      | 0.4651 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 19/03/2018    | Foreign Exchange Option | 13.73  | Put        |           |           | 90,528.84990  | 90,157.280        | 16.89      | 0.5349 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/06/2018    | Foreign Exchange Option | 13.92  | Call       |           |           | 76,154.95200  | 75,218.968        | 17.03      | 0.4793 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/06/2018    | Foreign Exchange Option | 13.92  | Put        |           |           | 105,354.95200 | 105,118.968       | 17.03      | 0.5207 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/06/2018    | Foreign Exchange Option | 13.93  | Call       |           |           | 75,814.88740  | 74,880.615        | 17.04      | 0.4776 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/06/2018    | Foreign Exchange Option | 13.93  | Put        |           |           | 106,014.88740 | 105,780.616       | 17.04      | 0.5224 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/06/2018    | Foreign Exchange Option | 13.94  | Call       |           |           | 75,476.49530  | 74,543.942        | 17.06      | 0.4760 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 18/06/2018    | Foreign Exchange Option | 13.94  | Put        |           |           | 106,676.49530 | 106,443.942       | 17.06      | 0.5240 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 14/06/2019    | Foreign Exchange Option | 14.36  | Call       |           |           | 122,308.67880 | 112,287.872       | 17.86      | 0.4857 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 14/06/2019    | Foreign Exchange Option | 14.36  | Put        |           |           | 158,458.67880 | 167,497.872       | 17.86      | 0.5143 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 14/06/2019    | Foreign Exchange Option | 14.37  | Call       |           |           | 121,986.81350 | 111,986.901       | 17.88      | 0.4847 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 14/06/2019    | Foreign Exchange Option | 14.37  | Put        |           |           | 159,136.81350 | 168,196.901       | 17.88      | 0.5153 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 14/06/2019    | Foreign Exchange Option | 14.38  | Call       |           |           | 121,666.04840 | 111,687.752       | 17.89      | 0.4836 | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 14/06/2019    | Foreign Exchange Option | 14.38  | Put        |           |           | 159,816.04840 | 168,897.752       | 17.89      | 0.5164 | 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>313,700.80</b>     | <b>24</b>        | <b>677</b>       |
| £ / R                           | On 31/07/2017 | Foreign Exchange Future |        |            | 16.87550  |           | 16.86840      |                   |            | 0.0000 | 0.00                  | 0                | 25               |
| £ / R                           | On 18/09/2017 | Foreign Exchange Future |        |            | 17.04170  |           | 17.03510      |                   |            | 0.0000 | 10,565,854.00         | 620              | 35,248           |
| £ / R                           | On 18/12/2017 | Foreign Exchange Future |        |            | 17.34180  |           | 17.33530      |                   |            | 0.0000 | 0.00                  | 0                | 7,997            |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| £ / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 17.64090  |           | 17.63470     |                   |            | 0.0000 | 0.00                 | 0                | 420           |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 17.93390  |           | 17.92630     |                   |            | 0.0000 | 0.00                 | 0                | 3,033         |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 19.15180  |           | 19.13880     |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| <b>Total £ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>10,565,854.00</b> | <b>620</b>       | <b>46,723</b> |
| £ / R                     | On | 31/07/2017 | Foreign Exchange Option | 16.61  | Call       |           |           | 352.59920    | 349.449           | 15.49      | 0.7186 | 0.00                 | 0                | 0             |
| £ / R                     | On | 31/07/2017 | Foreign Exchange Option | 16.61  | Put        |           |           | 94.19920     | 83.949            | 15.49      | 0.2814 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.00  | Call       |           |           | 163.26580    | 161.631           | 17.57      | 0.2340 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.00  | Put        |           |           | 1,128.16580  | 1,119.931         | 17.57      | 0.7660 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.01  | Call       |           |           | 161.49210    | 159.867           | 17.59      | 0.2319 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.01  | Put        |           |           | 1,136.39210  | 1,128.167         | 17.59      | 0.7681 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.50  | Call       |           |           | 94.22130     | 93.039            | 18.39      | 0.1459 | 0.00                 | 0                | 700           |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 17.99  | Put        |           |           | 1,119.95590  | 1,111.714         | 17.55      | 0.7639 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 18.50  | Put        |           |           | 1,559.12130  | 1,551.339         | 18.39      | 0.8541 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 16.70  | Call       |           |           | 622.75750    | 623.357           | 15.67      | 0.6361 | 0.00                 | 0                | 700           |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 16.70  | Put        |           |           | 287.65750    | 281.657           | 15.67      | 0.3639 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 17.80  | Call       |           |           | 202.51120    | 200.811           | 17.23      | 0.2800 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 17.80  | Put        |           |           | 967.41120    | 959.111           | 17.23      | 0.7200 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/09/2017 | Foreign Exchange Option | 17.99  | Call       |           |           | 165.05590    | 163.414           | 17.55      | 0.2361 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.16  | Call       |           |           | 4.36150      | 4.465             | 22.23      | 0.0058 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.16  | Put        |           |           | 7,829.06150  | 7,822.665         | 22.23      | 0.9942 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.14  | Call       |           |           | 4.43750      | 4.543             | 22.23      | 0.0059 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.14  | Put        |           |           | 7,809.13750  | 7,802.743         | 22.23      | 0.9941 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.15  | Call       |           |           | 4.39940      | 4.504             | 22.23      | 0.0059 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.15  | Put        |           |           | 7,819.09940  | 7,812.704         | 22.23      | 0.9941 | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.21  | Call       |           |           | 1,180.80070  | 1,185.163         | 16.84      | 0.5982 | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.21  | Put        |           |           | 756.10070    | 754.263           | 16.84      | 0.4018 | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.22  | Call       |           |           | 1,175.72740  | 1,180.079         | 16.84      | 0.5965 | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.22  | Put        |           |           | 761.02740    | 759.179           | 16.84      | 0.4035 | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.23  | Call       |           |           | 1,170.67710  | 1,175.007         | 16.85      | 0.5949 | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.23  | Put        |           |           | 765.97710    | 764.107           | 16.85      | 0.4051 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.89  | Call       |           |           | 1,207.84660  | 1,207.170         | 17.36      | 0.5389 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.89  | Put        |           |           | 1,171.54660  | 1,163.270         | 17.36      | 0.4611 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.90  | Call       |           |           | 1,203.53280  | 1,202.844         | 17.36      | 0.5376 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.90  | Put        |           |           | 1,177.23280  | 1,168.944         | 17.36      | 0.4624 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.91  | Call       |           |           | 1,199.23250  | 1,198.531         | 17.37      | 0.5363 | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.91  | Put        |           |           | 1,182.93250  | 1,174.631         | 17.37      | 0.4637 | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.62  | Call       |           |           | 2,044.69130  | 2,046.603         | 17.05      | 0.5938 | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.62  | Put        |           |           | 1,525.89130  | 1,514.803         | 17.05      | 0.4062 | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.63  | Call       |           |           | 2,040.17430  | 2,042.081         | 17.05      | 0.5929 | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.63  | Put        |           |           | 1,531.37430  | 1,520.281         | 17.05      | 0.4071 | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.64  | Call       |           |           | 2,035.67700  | 2,037.569         | 17.06      | 0.5920 | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.64  | Put        |           |           | 1,536.87700  | 1,525.769         | 17.06      | 0.4080 | 0.00                 | 0                | 0             |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>1,400</b>  |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>10,565,854.00</b> | <b>620</b>       | <b>48,123</b> |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 0.11713   |           | 0.11714      |                   |            | 0.0000 | 3,396.65             | 29               | 5,992         |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 0.11937   |           | 0.11939      |                   |            | 0.0000 | 0.00                 | 0                | 115           |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 0.12167   |           | 0.12170      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 0.13254   |           | 0.13259      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>3,396.65</b>      | <b>29</b>        | <b>6,107</b>  |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.15   | Call       |           |           | 2.27580      | 2.311             | 23.86      | 0.0064 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.15   | Put        |           |           | 3,288.47580  | 3,289.710         | 23.86      | 0.9936 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.16   | Call       |           |           | 0.24300      | 0.249             | 23.86      | 0.0008 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.16   | Put        |           |           | 4,286.44300  | 4,287.649         | 23.86      | 0.9992 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.17   | Call       |           |           | 0.02080      | 0.021             | 23.86      | 0.0001 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 18/09/2017 | Foreign Exchange Option | 0.17   | Put        |           |           | 5,286.22080  | 5,287.422         | 23.86      | 0.9999 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.13   | Call       |           |           | 271.59190    | 261.836           | 20.65      | 0.2832 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,332.59190  | 1,324.536         | 20.65      | 0.7168 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.11   | Call       |           |           | 1,104.69680  | 1,094.576         | 16.60      | 0.7930 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.11   | Put        |           |           | 165.69680    | 157.276           | 16.60      | 0.2070 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.12   | Call       |           |           | 557.41080    | 545.564           | 18.72      | 0.5068 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 18/12/2017 | Foreign Exchange Option | 0.12   | Put        |           |           | 618.41080    | 608.264           | 18.72      | 0.4932 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.11   | Call       |           |           | 1,388.41130  | 1,381.585         | 16.85      | 0.7888 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.11   | Put        |           |           | 218.11130    | 214.385           | 16.85      | 0.2112 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.12   | Call       |           |           | 835.39980    | 828.156           | 18.87      | 0.5663 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.12   | Put        |           |           | 665.09980    | 660.956           | 18.87      | 0.4337 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.13   | Call       |           |           | 489.26930    | 483.266           | 20.40      | 0.3766 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,318.96930  | 1,316.066         | 20.40      | 0.6234 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.12   | Call       |           |           | 1,928.82450  | 1,913.810         | 17.07      | 0.7053 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.12   | Put        |           |           | 670.12450    | 659.810           | 17.07      | 0.2947 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.13   | Call       |           |           | 1,539.52540  | 1,527.138         | 19.38      | 0.5816 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,280.82540  | 1,273.138         | 19.38      | 0.4184 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.14   | Call       |           |           | 1,200.67040  | 1,188.770         | 20.51      | 0.4793 | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.14   | Put        |           |           | 1,941.97040  | 1,934.770         | 20.51      | 0.5207 | 0.00                 | 0                | 0             |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>3,396.65</b>      | <b>29</b>        | <b>6,107</b>  |
| € / R                     | On | 27/07/2017 | Foreign Exchange Future |        |            | 14.90670  |           | 14.99830     |                   |            | 0.0000 | 0.00                 | 0                | 800           |
| € / R                     | On | 31/07/2017 | Foreign Exchange Future |        |            | 14.92000  |           | 15.01170     |                   |            | 0.0000 | 0.00                 | 0                | 2             |
| € / R                     | On | 29/08/2017 | Foreign Exchange Future |        |            | 15.01590  |           | 15.10880     |                   |            | 0.0000 | 0.00                 | 0                | 800           |
| € / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 15.08180  |           | 15.17510     |                   |            | 0.0000 | 12,759,202.80        | 846              | 94,585        |
| € / R                     | On | 27/09/2017 | Foreign Exchange Future |        |            | 15.11150  |           | 15.20490     |                   |            | 0.0000 | 0.00                 | 0                | 800           |
| € / R                     | On | 27/10/2017 | Foreign Exchange Future |        |            | 15.21020  |           | 15.30360     |                   |            | 0.0000 | 0.00                 | 0                | 800           |
| € / R                     | On | 28/11/2017 | Foreign Exchange Future |        |            | 15.31430  |           | 15.40840     |                   |            | 0.0000 | 0.00                 | 0                | 800           |
| € / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 15.37970  |           | 15.47410     |                   |            | 0.0000 | 0.00                 | 0                | 23,869        |
| € / R                     | On | 27/12/2017 | Foreign Exchange Future |        |            | 15.41020  |           | 15.50500     |                   |            | 0.0000 | 0.00                 | 0                | 800           |
| € / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 15.68180  |           | 15.77830     |                   |            | 0.0000 | 0.00                 | 0                | 10,307        |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 15.97990  |           | 16.07680     |                   |            | 0.0000 | 0.00                 | 0                | 1,001          |
| € / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 17.28940  |           | 17.39340     |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>12,759,202.80</b> | <b>846</b>       | <b>134,564</b> |
| € / R                     | On | 27/07/2017 | Foreign Exchange Option | 15.10  | Call       |           |           | 96.63990     | 57.519            | 14.93      | 0.2837 | 0.00                 | 0                | 0              |
| € / R                     | On | 27/07/2017 | Foreign Exchange Option | 15.10  | Put        |           |           | 198.33990    | 250.819           | 14.93      | 0.7163 | 0.00                 | 0                | 0              |
| € / R                     | On | 31/07/2017 | Foreign Exchange Option | 14.73  | Call       |           |           | 341.20460    | 264.462           | 14.06      | 0.6969 | 0.00                 | 0                | 0              |
| € / R                     | On | 31/07/2017 | Foreign Exchange Option | 14.73  | Put        |           |           | 59.50460     | 74.461            | 14.06      | 0.3031 | 0.00                 | 0                | 0              |
| € / R                     | On | 29/08/2017 | Foreign Exchange Option | 15.21  | Call       |           |           | 257.14190    | 211.216           | 14.76      | 0.4072 | 0.00                 | 0                | 0              |
| € / R                     | On | 29/08/2017 | Foreign Exchange Option | 15.21  | Put        |           |           | 358.34190    | 405.316           | 14.76      | 0.5928 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.46  | Call       |           |           | 4.63960      | 4.217             | 25.49      | 0.0083 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.46  | Put        |           |           | 4,289.53960  | 4,382.417         | 25.49      | 0.9917 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.47  | Call       |           |           | 4.63180      | 4.211             | 25.53      | 0.0083 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.47  | Put        |           |           | 4,299.53180  | 4,392.411         | 25.53      | 0.9917 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.48  | Call       |           |           | 4.62410      | 4.206             | 25.57      | 0.0083 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Option | 19.48  | Put        |           |           | 4,309.52410  | 4,402.406         | 25.57      | 0.9917 | 0.00                 | 0                | 0              |
| € / R                     | On | 27/09/2017 | Foreign Exchange Option | 15.31  | Call       |           |           | 357.98710    | 311.982           | 15.19      | 0.4353 | 0.00                 | 0                | 0              |
| € / R                     | On | 27/09/2017 | Foreign Exchange Option | 15.31  | Put        |           |           | 463.08710    | 510.482           | 15.19      | 0.5647 | 0.00                 | 0                | 0              |
| € / R                     | On | 27/10/2017 | Foreign Exchange Option | 15.42  | Call       |           |           | 444.88170    | 398.966           | 15.54      | 0.4492 | 0.00                 | 0                | 0              |
| € / R                     | On | 27/10/2017 | Foreign Exchange Option | 15.42  | Put        |           |           | 561.28170    | 608.766           | 15.54      | 0.5508 | 0.00                 | 0                | 0              |
| € / R                     | On | 28/11/2017 | Foreign Exchange Option | 15.51  | Call       |           |           | 530.22140    | 483.827           | 15.59      | 0.4647 | 0.00                 | 0                | 0              |
| € / R                     | On | 28/11/2017 | Foreign Exchange Option | 15.51  | Put        |           |           | 631.82140    | 679.527           | 15.59      | 0.5353 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 16.39  | Call       |           |           | 333.91410    | 303.181           | 17.00      | 0.2997 | 0.00                 | 0                | 18,000         |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 16.39  | Put        |           |           | 1,249.81410  | 1,313.481         | 17.00      | 0.7003 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 16.53  | Call       |           |           | 304.51570    | 276.036           | 17.24      | 0.2766 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 16.53  | Put        |           |           | 1,360.41570  | 1,426.336         | 17.24      | 0.7234 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.00  | Call       |           |           | 1,561.51540  | 1,478.672         | 13.85      | 0.8635 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.00  | Put        |           |           | 87.41540     | 98.972            | 13.85      | 0.1365 | 0.00                 | 0                | 18,000         |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.13  | Call       |           |           | 1,453.70530  | 1,373.018         | 13.95      | 0.8381 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.13  | Put        |           |           | 109.60530    | 123.318           | 13.95      | 0.1619 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.06  | Call       |           |           | 111.30710    | 98.668            | 19.42      | 0.1114 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.06  | Put        |           |           | 2,697.20710  | 2,778.968         | 19.42      | 0.8886 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.07  | Call       |           |           | 110.59750    | 98.029            | 19.43      | 0.1107 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.07  | Put        |           |           | 2,706.49750  | 2,788.329         | 19.43      | 0.8893 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 21.41  | Call       |           |           | 8.26930      | 6.352             | 21.19      | 0.0094 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 21.41  | Put        |           |           | 5,944.16930  | 6,036.652         | 21.19      | 0.9906 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.05  | Call       |           |           | 112.02190    | 99.312            | 19.41      | 0.1120 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/12/2017 | Foreign Exchange Option | 18.05  | Put        |           |           | 2,687.92190  | 2,769.612         | 19.41      | 0.8880 | 0.00                 | 0                | 0              |
| € / R                     | On | 27/12/2017 | Foreign Exchange Option | 15.62  | Call       |           |           | 590.49680    | 544.193           | 15.66      | 0.4689 | 0.00                 | 0                | 0              |
| € / R                     | On | 27/12/2017 | Foreign Exchange Option | 15.62  | Put        |           |           | 705.49680    | 753.993           | 15.66      | 0.5311 | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.85  | Put        |           |           | 355.07160    | 382.566           | 14.58      | 0.3023 | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.86  | Put        |           |           | 358.56180    | 386.541           | 14.59      | 0.3044 | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.87  | Call       |           |           | 1,270.37390  | 1,202.350         | 14.60      | 0.6935 | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.87  | Put        |           |           | 362.07390    | 390.550           | 14.60      | 0.3065 | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 15.05  | Call       |           |           | 1,159.13600  | 1,098.618         | 14.81      | 0.6557 | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 15.05  | Put        |           |           | 430.83600    | 466.818           | 14.81      | 0.3443 | 0.00                 | 0                | 5,648          |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest  |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R                        | On | 19/03/2018 | Foreign Exchange Option | 14.85  | Call       |           |           | 1,283.37160  | 1,214.366         | 14.58      | 0.6977 | 0.00                 | 0                | 0              |
| € / R                        | On | 19/03/2018 | Foreign Exchange Option | 15.10  | Call       |           |           | 1,130.85530  | 1,071.166         | 14.87      | 0.6452 | 0.00                 | 0                | 0              |
| € / R                        | On | 19/03/2018 | Foreign Exchange Option | 15.10  | Put        |           |           | 452.55530    | 489.366           | 14.87      | 0.3548 | 0.00                 | 0                | 19,510         |
| € / R                        | On | 19/03/2018 | Foreign Exchange Option | 14.86  | Call       |           |           | 1,276.86180  | 1,208.341         | 14.59      | 0.6956 | 0.00                 | 0                | 0              |
| € / R                        | On | 18/06/2018 | Foreign Exchange Option | 15.50  | Call       |           |           | 1,228.09800  | 1,172.155         | 15.20      | 0.6112 | 0.00                 | 0                | 0              |
| € / R                        | On | 18/06/2018 | Foreign Exchange Option | 15.50  | Put        |           |           | 651.29800    | 692.255           | 15.20      | 0.3888 | 0.00                 | 0                | 0              |
| € / R                        | On | 18/06/2018 | Foreign Exchange Option | 15.51  | Call       |           |           | 1,223.07520  | 1,167.259         | 15.21      | 0.6094 | 0.00                 | 0                | 0              |
| € / R                        | On | 18/06/2018 | Foreign Exchange Option | 15.51  | Put        |           |           | 656.27520    | 697.359           | 15.21      | 0.3906 | 0.00                 | 0                | 0              |
| € / R                        | On | 18/06/2018 | Foreign Exchange Option | 15.49  | Call       |           |           | 1,233.14620  | 1,177.065         | 15.19      | 0.6129 | 0.00                 | 0                | 0              |
| € / R                        | On | 18/06/2018 | Foreign Exchange Option | 15.49  | Put        |           |           | 646.34620    | 687.165           | 15.19      | 0.3871 | 0.00                 | 0                | 0              |
| € / R                        | On | 14/06/2019 | Foreign Exchange Option | 16.87  | Call       |           |           | 1,819.43860  | 1,757.356         | 16.40      | 0.5877 | 0.00                 | 0                | 0              |
| € / R                        | On | 14/06/2019 | Foreign Exchange Option | 16.87  | Put        |           |           | 1,296.03860  | 1,337.956         | 16.40      | 0.4123 | 0.00                 | 0                | 0              |
| € / R                        | On | 14/06/2019 | Foreign Exchange Option | 16.88  | Call       |           |           | 1,815.37030  | 1,753.374         | 16.41      | 0.5867 | 0.00                 | 0                | 0              |
| € / R                        | On | 14/06/2019 | Foreign Exchange Option | 16.88  | Put        |           |           | 1,301.97030  | 1,343.974         | 16.41      | 0.4133 | 0.00                 | 0                | 0              |
| € / R                        | On | 14/06/2019 | Foreign Exchange Option | 16.86  | Call       |           |           | 1,823.50930  | 1,761.349         | 16.39      | 0.5887 | 0.00                 | 0                | 0              |
| € / R                        | On | 14/06/2019 | Foreign Exchange Option | 16.86  | Put        |           |           | 1,290.10930  | 1,331.949         | 16.39      | 0.4113 | 0.00                 | 0                | 0              |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>61,158</b>  |
| <b>Total € / R</b>           |    |            |                         |        |            |           |           |              |                   |            |        | <b>12,759,202.80</b> | <b>846</b>       | <b>195,722</b> |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 10.35240  |           | 10.34270     |                   |            | 0.0000 | 2,826,205.20         | 273              | 24,855         |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 10.49250  |           | 10.48260     |                   |            | 0.0000 | 5,246,250.00         | 500              | 4,749          |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 10.62900  |           | 10.61990     |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 10.76030  |           | 10.75180     |                   |            | 0.0000 | 0.00                 | 0                | 1,500          |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 11.28750  |           | 11.28100     |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>8,072,455.20</b>  | <b>773</b>       | <b>31,104</b>  |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.19  | Call       |           |           | 5.95860      | 5.245             | 18.83      | 0.0186 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.19  | Put        |           |           | 1,853.25860  | 1,842.845         | 18.83      | 0.9814 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.17  | Call       |           |           | 6.19150      | 5.466             | 18.78      | 0.0193 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.17  | Put        |           |           | 1,833.49150  | 1,823.066         | 18.78      | 0.9807 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.18  | Call       |           |           | 6.07370      | 5.354             | 18.80      | 0.0189 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.18  | Put        |           |           | 1,843.37370  | 1,832.954         | 18.80      | 0.9811 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.87  | Call       |           |           | 82.21390     | 82.358            | 17.16      | 0.1448 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.87  | Put        |           |           | 1,469.61390  | 1,459.858         | 17.16      | 0.8552 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.88  | Call       |           |           | 81.28500     | 81.427            | 17.17      | 0.1434 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.88  | Put        |           |           | 1,478.68500  | 1,468.927         | 17.17      | 0.8566 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.86  | Call       |           |           | 83.15410     | 83.300            | 17.14      | 0.1463 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 11.86  | Put        |           |           | 1,460.55410  | 1,450.800         | 17.14      | 0.8537 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 10.01  | Call       |           |           | 822.29500    | 829.989           | 13.56      | 0.7250 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 10.01  | Put        |           |           | 212.39500    | 210.989           | 13.56      | 0.2750 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.99   | Call       |           |           | 836.19190    | 843.910           | 13.56      | 0.7309 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.99   | Put        |           |           | 206.29190    | 204.910           | 13.56      | 0.2691 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 10.00  | Call       |           |           | 829.22780    | 836.934           | 13.56      | 0.7280 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 10.00  | Put        |           |           | 209.32780    | 207.934           | 13.56      | 0.2720 | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.50  | Put        |           |           | 434.56140    | 431.580           | 13.62      | 0.4001 | 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 |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.51  | Call       |           |           | 681.30550    | 686.784           | 13.63      | 0.5971 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.51  | Put        |           |           | 439.50550    | 436.484           | 13.63      | 0.4029 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.49  | Call       |           |           | 691.44370    | 697.006           | 13.61      | 0.6028 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.49  | Put        |           |           | 429.64370    | 426.706           | 13.61      | 0.3972 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.50  | Call       |           |           | 686.36140    | 691.880           | 13.62      | 0.5999 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.01  | Put        |           |           | 728.82240    | 721.856           | 13.93      | 0.4108 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.02  | Call       |           |           | 995.27330    | 994.778           | 13.94      | 0.5874 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.02  | Put        |           |           | 734.27330    | 727.278           | 13.94      | 0.4126 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.00  | Call       |           |           | 1,004.39740  | 1,003.960         | 13.92      | 0.5911 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.00  | Put        |           |           | 723.39740    | 716.460           | 13.92      | 0.4089 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.01  | Call       |           |           | 999.82240    | 999.356           | 13.93      | 0.5892 | 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>8,072,455.20</b> | <b>773</b>       | <b>31,104</b> |
| CAD/ R                       | On | 18/09/2017 | Foreign Exchange Future |        |            | 10.37590  |           | 10.34580     |                   |            | 0.0000 | 0.00                | 0                | 370           |
| CAD/ R                       | On | 18/12/2017 | Foreign Exchange Future |        |            | 10.53840  |           | 10.50730     |                   |            | 0.0000 | 0.00                | 0                | 750           |
| CAD/ R                       | On | 19/03/2018 | Foreign Exchange Future |        |            | 10.69600  |           | 10.66410     |                   |            | 0.0000 | 0.00                | 0                | 0             |
| <b>Total CAD/ R Future</b>   |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>1,120</b>  |
| CAD/ R                       | On | 18/09/2017 | Foreign Exchange Option | 11.28  | Call       |           |           | 36.04520     | 36.410            | 16.33      | 0.1116 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 18/09/2017 | Foreign Exchange Option | 11.28  | Put        |           |           | 970.24520    | 940.510           | 16.33      | 0.8884 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 18/09/2017 | Foreign Exchange Option | 11.29  | Call       |           |           | 35.31420     | 35.671            | 16.36      | 0.1096 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 18/09/2017 | Foreign Exchange Option | 11.29  | Put        |           |           | 979.51420    | 949.771           | 16.36      | 0.8904 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 18/09/2017 | Foreign Exchange Option | 11.30  | Call       |           |           | 34.59840     | 34.947            | 16.39      | 0.1075 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 18/09/2017 | Foreign Exchange Option | 11.30  | Put        |           |           | 988.79840    | 959.047           | 16.39      | 0.8925 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 18/12/2017 | Foreign Exchange Option | 10.53  | Call       |           |           | 371.48720    | 380.522           | 13.88      | 0.5214 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 18/12/2017 | Foreign Exchange Option | 10.53  | Put        |           |           | 394.18720    | 372.122           | 13.88      | 0.4786 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 18/12/2017 | Foreign Exchange Option | 10.54  | Call       |           |           | 367.42160    | 376.101           | 13.90      | 0.5172 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 18/12/2017 | Foreign Exchange Option | 10.54  | Put        |           |           | 400.12160    | 377.701           | 13.90      | 0.4828 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 18/12/2017 | Foreign Exchange Option | 10.55  | Call       |           |           | 363.39730    | 371.725           | 13.91      | 0.5130 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 18/12/2017 | Foreign Exchange Option | 10.55  | Put        |           |           | 406.09730    | 383.325           | 13.91      | 0.4870 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/03/2018 | Foreign Exchange Option | 10.06  | Call       |           |           | 820.04540    | 839.508           | 13.39      | 0.7309 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/03/2018 | Foreign Exchange Option | 10.06  | Put        |           |           | 215.94540    | 203.508           | 13.39      | 0.2691 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/03/2018 | Foreign Exchange Option | 10.07  | Call       |           |           | 813.28240    | 832.637           | 13.40      | 0.7279 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/03/2018 | Foreign Exchange Option | 10.07  | Put        |           |           | 219.18240    | 206.637           | 13.40      | 0.2721 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/03/2018 | Foreign Exchange Option | 10.08  | Call       |           |           | 806.55200    | 825.798           | 13.40      | 0.7248 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/03/2018 | Foreign Exchange Option | 10.08  | Put        |           |           | 222.45200    | 209.798           | 13.40      | 0.2752 | 0.00                | 0                | 0             |
| <b>Total CAD/ R Option</b>   |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total CAD/ R</b>          |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>1,120</b>  |
| CHF / R                      | On | 18/09/2017 | Foreign Exchange Future |        |            | 13.72800  |           | 13.76510     |                   |            | 0.0000 | 0.00                | 0                | 1,308         |
| CHF / R                      | On | 18/12/2017 | Foreign Exchange Future |        |            | 14.01290  |           | 14.05100     |                   |            | 0.0000 | 0.00                | 0                | 500           |
| CHF / R                      | On | 19/03/2018 | Foreign Exchange Future |        |            | 14.30460  |           | 14.34140     |                   |            | 0.0000 | 0.00                | 0                | 0             |
| CHF / R                      | On | 14/06/2019 | Foreign Exchange Future |        |            | 15.60780  |           | 15.64540     |                   |            | 0.0000 | 0.00                | 0                | 0             |



| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| <b>Total CHF / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,808</b>  |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.38  | Call       |           |           | 37.02990     | 38.293            | 19.28      | 0.0805 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.38  | Put        |           |           | 1,651.92990  | 1,690.293         | 19.28      | 0.9195 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.39  | Call       |           |           | 36.61320     | 37.845            | 19.31      | 0.0796 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.39  | Put        |           |           | 1,661.51320  | 1,699.845         | 19.31      | 0.9204 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.40  | Call       |           |           | 36.20220     | 37.403            | 19.34      | 0.0787 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/09/2017 | Foreign Exchange Option | 15.40  | Put        |           |           | 1,671.10220  | 1,709.404         | 19.34      | 0.9213 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.02  | Call       |           |           | 582.36070    | 564.289           | 15.74      | 0.5183 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.02  | Put        |           |           | 551.36070    | 571.389           | 15.74      | 0.4817 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.03  | Call       |           |           | 577.84470    | 560.240           | 15.76      | 0.5155 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.03  | Put        |           |           | 556.84470    | 577.340           | 15.76      | 0.4845 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.04  | Call       |           |           | 573.36070    | 556.222           | 15.78      | 0.5127 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/12/2017 | Foreign Exchange Option | 14.04  | Put        |           |           | 562.36070    | 583.322           | 15.78      | 0.4873 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.14  | Call       |           |           | 840.38440    | 819.198           | 15.87      | 0.5612 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.14  | Put        |           |           | 638.98440    | 654.598           | 15.87      | 0.4388 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.15  | Call       |           |           | 835.79010    | 814.723           | 15.88      | 0.5591 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.15  | Put        |           |           | 644.39010    | 660.123           | 15.88      | 0.4409 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.16  | Call       |           |           | 831.22320    | 810.271           | 15.89      | 0.5569 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.16  | Put        |           |           | 649.82320    | 665.671           | 15.89      | 0.4431 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.73  | Put        |           |           | 939.27040    | 955.448           | 16.19      | 0.3554 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.74  | Call       |           |           | 1,850.02380  | 1,828.592         | 16.21      | 0.6434 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.74  | Put        |           |           | 944.62380    | 960.792           | 16.21      | 0.3566 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.72  | Call       |           |           | 1,859.33140  | 1,837.926         | 16.18      | 0.6458 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.72  | Put        |           |           | 933.93140    | 950.126           | 16.18      | 0.3542 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.73  | Call       |           |           | 1,854.67040  | 1,833.248         | 16.19      | 0.6446 | 0.00          | 0                | 0             |
| <b>Total CHF / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total CHF / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,808</b>  |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.92670   |           | 1.93090      |                   |            | 0.0000 | 0.00          | 0                | 10            |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.94570   |           | 1.95030      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 1.96380   |           | 1.96850      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.96880   |           | 1.98000      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total CNH / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>10</b>     |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.15   | Call       |           |           | 53.51560     | 47.121            | 18.20      | 0.0755 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.15   | Put        |           |           | 2,244.51560  | 2,280.121         | 18.20      | 0.9245 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.16   | Call       |           |           | 48.32070     | 42.329            | 18.34      | 0.0685 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.16   | Put        |           |           | 2,339.32070  | 2,375.329         | 18.34      | 0.9315 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.14   | Call       |           |           | 59.40750     | 52.390            | 18.07      | 0.0831 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/09/2017 | Foreign Exchange Option | 2.14   | Put        |           |           | 2,150.40750  | 2,185.390         | 18.07      | 0.9169 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.96   | Call       |           |           | 738.32520    | 707.603           | 15.46      | 0.4906 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.96   | Put        |           |           | 835.32520    | 850.603           | 15.46      | 0.5094 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.94   | Call       |           |           | 825.30750    | 792.528           | 15.27      | 0.5315 | 0.00          | 0                | 0             |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value     | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------|------------------|---------------|
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.94   | Put        |           |           | 722.30750    | 735.528           | 15.27      | 0.4685 | 0.00              | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.95   | Call       |           |           | 779.93370    | 748.178           | 15.35      | 0.5109 | 0.00              | 0                | 0             |
| CNH / R                     | On | 18/12/2017 | Foreign Exchange Option | 1.95   | Put        |           |           | 776.93370    | 791.178           | 15.35      | 0.4891 | 0.00              | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.93   | Put        |           |           | 798.94740    | 812.201           | 15.35      | 0.4202 | 0.00              | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.94   | Call       |           |           | 1,134.59540  | 1,101.692         | 15.40      | 0.5635 | 0.00              | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.94   | Put        |           |           | 849.59540    | 863.692           | 15.40      | 0.4365 | 0.00              | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.92   | Call       |           |           | 1,234.99680  | 1,200.419         | 15.29      | 0.5961 | 0.00              | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.92   | Put        |           |           | 749.99680    | 762.419           | 15.29      | 0.4039 | 0.00              | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.93   | Call       |           |           | 1,183.94740  | 1,150.201         | 15.35      | 0.5798 | 0.00              | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.97   | Call       |           |           | 100.00000    | 1,795.244         | 16.65      | 0.5447 | 0.00              | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.97   | Put        |           |           | 0.00000      | 1,807.244         | 16.65      | 0.4553 | 0.00              | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.98   | Call       |           |           | 0.00110      | 1,755.259         | 16.70      | 0.5361 | 0.00              | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.98   | Put        |           |           | 0.00110      | 1,867.259         | 16.70      | 0.4639 | 0.00              | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.99   | Call       |           |           | 0.00000      | 1,716.160         | 16.74      | 0.5276 | 0.00              | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.99   | Put        |           |           | 100.00000    | 1,928.160         | 16.74      | 0.4724 | 0.00              | 0                | 0             |
| <b>Total CNH / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| <b>Total CNH / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>10</b>     |
| DKK / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 2.04060   |           | 2.05350      |                   |            | 0.0000 | 918,270.00        | 450              | 0             |
| DKK / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 2.08260   |           | 2.09500      |                   |            | 0.0000 | 0.00              | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 2.35180   |           | 2.36470      |                   |            | 0.0000 | 0.00              | 0                | 0             |
| <b>Total DKK / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>918,270.00</b> | <b>450</b>       | <b>0</b>      |
| DKK / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.95   | Call       |           |           | 1,162.42660  | 1,053.745         | 14.37      | 0.7888 | 0.00              | 0                | 0             |
| DKK / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.95   | Put        |           |           | 127.42660    | 147.745           | 14.37      | 0.2112 | 0.00              | 0                | 0             |
| DKK / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.96   | Call       |           |           | 1,086.68550  | 981.178           | 14.50      | 0.7610 | 0.00              | 0                | 0             |
| DKK / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.96   | Put        |           |           | 151.68550    | 175.178           | 14.50      | 0.2390 | 0.00              | 0                | 0             |
| DKK / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.97   | Call       |           |           | 1,013.91590  | 911.795           | 14.62      | 0.7320 | 0.00              | 0                | 0             |
| DKK / R                     | On | 18/09/2017 | Foreign Exchange Option | 1.97   | Put        |           |           | 178.91590    | 205.795           | 14.62      | 0.2680 | 0.00              | 0                | 0             |
| DKK / R                     | On | 18/12/2017 | Foreign Exchange Option | 2.01   | Put        |           |           | 458.50830    | 496.823           | 15.35      | 0.3418 | 0.00              | 0                | 0             |
| DKK / R                     | On | 18/12/2017 | Foreign Exchange Option | 2.02   | Call       |           |           | 1,249.78120  | 1,166.604         | 15.45      | 0.6390 | 0.00              | 0                | 0             |
| DKK / R                     | On | 18/12/2017 | Foreign Exchange Option | 2.02   | Put        |           |           | 499.78120    | 540.604           | 15.45      | 0.3610 | 0.00              | 0                | 0             |
| DKK / R                     | On | 18/12/2017 | Foreign Exchange Option | 2.00   | Call       |           |           | 1,369.32200  | 1,281.168         | 15.26      | 0.6773 | 0.00              | 0                | 0             |
| DKK / R                     | On | 18/12/2017 | Foreign Exchange Option | 2.00   | Put        |           |           | 419.32200    | 455.168           | 15.26      | 0.3227 | 0.00              | 0                | 0             |
| DKK / R                     | On | 18/12/2017 | Foreign Exchange Option | 2.01   | Call       |           |           | 1,308.50830  | 1,222.823         | 15.35      | 0.6582 | 0.00              | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.15   | Call       |           |           | 3,337.95600  | 3,240.663         | 16.82      | 0.6924 | 0.00              | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.15   | Put        |           |           | 1,190.95600  | 1,222.663         | 16.82      | 0.3076 | 0.00              | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.16   | Call       |           |           | 3,280.75710  | 3,183.551         | 16.84      | 0.6852 | 0.00              | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.16   | Put        |           |           | 1,233.75710  | 1,265.551         | 16.84      | 0.3148 | 0.00              | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.14   | Call       |           |           | 3,396.01160  | 3,298.597         | 16.79      | 0.6996 | 0.00              | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.14   | Put        |           |           | 1,149.01160  | 1,180.597         | 16.79      | 0.3004 | 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>918,270.00</b> | <b>450</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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.67470   |           | 1.67660      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.70310   |           | 1.70500      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Future |        |            | 1.73000   |           | 1.73220      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.85760   |           | 1.85990      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total HK\$/R Future</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.96   | Call       |           |           | 18.77930     | 15.605            | 20.05      | 0.0302 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.96   | Put        |           |           | 2,852.77930  | 2,868.605         | 20.05      | 0.9698 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.94   | Call       |           |           | 23.59030     | 19.837            | 19.78      | 0.0377 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.94   | Put        |           |           | 2,657.59030  | 2,672.837         | 19.78      | 0.9623 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.95   | Call       |           |           | 21.04240     | 17.590            | 19.91      | 0.0337 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/09/2017 | Foreign Exchange Option | 1.95   | Put        |           |           | 2,755.04240  | 2,770.590         | 19.91      | 0.9663 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.76   | Call       |           |           | 517.57640    | 498.659           | 16.81      | 0.4018 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.76   | Put        |           |           | 1,067.57640  | 1,067.659         | 16.81      | 0.5982 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.77   | Call       |           |           | 488.13210    | 469.831           | 16.96      | 0.3831 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.77   | Put        |           |           | 1,138.13210  | 1,138.831         | 16.96      | 0.6169 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.78   | Call       |           |           | 460.39520    | 442.712           | 17.11      | 0.3651 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/12/2017 | Foreign Exchange Option | 1.78   | Put        |           |           | 1,210.39520  | 1,211.712         | 17.11      | 0.6349 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.75   | Put        |           |           | 1,032.01400  | 1,034.307         | 16.45      | 0.5074 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.73   | Call       |           |           | 932.76280    | 912.191           | 16.21      | 0.5264 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.73   | Put        |           |           | 910.76280    | 912.191           | 16.21      | 0.4736 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.74   | Call       |           |           | 892.53460    | 872.388           | 16.33      | 0.5093 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.74   | Put        |           |           | 970.53460    | 972.388           | 16.33      | 0.4907 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.75   | Call       |           |           | 854.01400    | 834.307           | 16.45      | 0.4926 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.75   | Call       |           |           | 2,249.64010  | 2,228.567         | 16.50      | 0.6465 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.75   | Put        |           |           | 1,150.64010  | 1,152.567         | 16.50      | 0.3535 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.76   | Call       |           |           | 2,203.20440  | 2,182.325         | 16.60      | 0.6369 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.76   | Put        |           |           | 1,204.20440  | 1,206.325         | 16.60      | 0.3631 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.77   | Call       |           |           | 2,157.90940  | 2,137.237         | 16.69      | 0.6274 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.77   | Put        |           |           | 1,258.90940  | 1,261.237         | 16.69      | 0.3726 | 0.00          | 0                | 0             |
| <b>Total HK\$/R Option</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total HK\$/R</b>         |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| KES / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 0.12440   |           | 0.12450      |                   |            | 0.0000 | 0.00          | 0                | 1,382         |
| KES / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 0.12380   |           | 0.12410      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 0.12370   |           | 0.12400      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 0.12270   |           | 0.12320      |                   |            | 0.0000 | 0.00          | 0                | 1,145         |
| KES / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 0.11360   |           | 0.11890      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total KES / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>2,527</b>  |
| <b>Total KES / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>2,527</b>  |
| NOK/R                       | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.62510   |           | 1.62510      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NOK/R                       | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.65220   |           | 1.65200      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NOK/R                       | On | 19/03/2018 | Foreign Exchange Future |        |            | 1.67930   |           | 1.67920      |                   |            | 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 |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| NOK/R                        | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.82030   |           | 1.81790      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total NOK/R Future</b>    |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total NOK/R</b>           |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 9.59460   |           | 9.60060      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 9.72040   |           | 9.72610      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 9.84390   |           | 9.84910      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 10.43970  |           | 10.43910     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total NZ\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.58  | Put        |           |           | 1,010.57110  | 1,014.285         | 17.57      | 0.9074 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.59  | Call       |           |           | 30.50350     | 28.242            | 17.60      | 0.0907 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.59  | Put        |           |           | 1,019.90350  | 1,023.642         | 17.60      | 0.9093 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.57  | Call       |           |           | 31.85260     | 29.542            | 17.55      | 0.0944 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.57  | Put        |           |           | 1,001.25260  | 1,004.942         | 17.55      | 0.9056 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 10.58  | Call       |           |           | 31.17110     | 28.885            | 17.57      | 0.0926 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.82   | Call       |           |           | 357.03610    | 364.895           | 16.42      | 0.4828 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.82   | Put        |           |           | 450.93610    | 464.495           | 16.42      | 0.5172 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.80   | Call       |           |           | 360.28290    | 367.866           | 16.18      | 0.4897 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.80   | Put        |           |           | 434.18290    | 447.466           | 16.18      | 0.5103 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.81   | Call       |           |           | 358.64070    | 366.363           | 16.30      | 0.4862 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/12/2017 | Foreign Exchange Option | 9.81   | Put        |           |           | 442.54070    | 455.963           | 16.30      | 0.5138 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.44   | Call       |           |           | 915.91220    | 909.303           | 21.97      | 0.6268 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.44   | Put        |           |           | 506.81220    | 505.403           | 21.97      | 0.3732 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.45   | Call       |           |           | 904.98340    | 898.402           | 21.80      | 0.6250 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.45   | Put        |           |           | 505.88340    | 504.502           | 21.80      | 0.3750 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.46   | Call       |           |           | 894.05970    | 887.506           | 21.62      | 0.6231 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.46   | Put        |           |           | 504.95970    | 503.606           | 21.62      | 0.3769 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.91   | Call       |           |           | 1,453.86580  | 1,149.436         | 15.36      | 0.6374 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.91   | Put        |           |           | 924.76580    | 619.736           | 15.36      | 0.3626 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.92   | Call       |           |           | 1,447.24190  | 1,135.818         | 15.21      | 0.6362 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.92   | Put        |           |           | 928.14190    | 616.118           | 15.21      | 0.3638 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.93   | Call       |           |           | 1,440.62310  | 1,122.190         | 15.06      | 0.6349 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.93   | Put        |           |           | 931.52310    | 612.490           | 15.06      | 0.3651 | 0.00          | 0                | 0             |
| <b>Total NZ\$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total NZ\$ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| PULA / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 1.28110   |           | 1.27640      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 1.29600   |           | 1.28790      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 1.31200   |           | 1.30000      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.32320   |           | 1.32740      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total PULA / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |

| Contract Details                  |    |            | Strike | Call / Put              | MTM Yield    | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|--------|-------------------------|--------------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| PULA / R                          | On | 18/09/2017 |        | Foreign Exchange Option | 1.36         | Call      |              | 0.00000           | 0.000      | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/09/2017 |        | Foreign Exchange Option | 1.36         | Put       |              | 836.00000         | 789.000    | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/09/2017 |        | Foreign Exchange Option | 1.37         | Call      |              | 0.00000           | 0.000      | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/09/2017 |        | Foreign Exchange Option | 1.37         | Put       |              | 936.00000         | 889.000    | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/09/2017 |        | Foreign Exchange Option | 1.38         | Call      |              | 0.00000           | 0.000      | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/09/2017 |        | Foreign Exchange Option | 1.38         | Put       |              | 1,036.00000       | 989.000    | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/12/2017 |        | Foreign Exchange Option | 1.32         | Call      |              | 0.00000           | 0.000      | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/12/2017 |        | Foreign Exchange Option | 1.32         | Put       |              | 321.00000         | 240.000    | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/12/2017 |        | Foreign Exchange Option | 1.30         | Call      |              | 0.00000           | 0.000      | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/12/2017 |        | Foreign Exchange Option | 1.30         | Put       |              | 121.00000         | 40.000     | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/12/2017 |        | Foreign Exchange Option | 1.31         | Call      |              | 0.00000           | 0.000      | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 18/12/2017 |        | Foreign Exchange Option | 1.31         | Put       |              | 221.00000         | 140.000    | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/03/2018 |        | Foreign Exchange Option | 1.32         | Call      |              | 0.00000           | 0.000      | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/03/2018 |        | Foreign Exchange Option | 1.32         | Put       |              | 200.00000         | 80.000     | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/03/2018 |        | Foreign Exchange Option | 1.30         | Call      |              | 0.00040           | 120.000    | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/03/2018 |        | Foreign Exchange Option | 1.30         | Put       |              | 0.00040           | 0.000      | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/03/2018 |        | Foreign Exchange Option | 1.31         | Call      |              | 0.00000           | 20.000     | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/03/2018 |        | Foreign Exchange Option | 1.31         | Put       |              | 100.00000         | 0.000      | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 14/06/2019 |        | Foreign Exchange Option | 1.31         | Call      |              | 174.00000         | 132.000    | 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             |
| PULA / R                          | On | 14/06/2019 |        | Foreign Exchange Option | 1.32         | Call      |              | 74.00000          | 32.000     | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 14/06/2019 |        | Foreign Exchange Option | 1.32         | Put       |              | 0.00000           | 0.000      | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 14/06/2019 |        | Foreign Exchange Option | 1.33         | Call      |              | 0.00000           | 0.000      | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 14/06/2019 |        | Foreign Exchange Option | 1.33         | Put       |              | 26.00000          | 68.000     | 1.0000 | 0.00          | 0                | 0             |
| <b>Total PULA / R Option</b>      |    |            |        |                         |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total PULA / R</b>             |    |            |        |                         |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| QUANTO £                          | On | 18/09/2017 |        | Foreign Exchange Future | 1.30540      |           | 1.30420      |                   |            | 0.0000 | 0.00          | 0                | 9,929         |
| QUANTO £                          | On | 18/12/2017 |        | Foreign Exchange Future | 1.30910      |           | 1.30790      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| QUANTO £                          | On | 19/03/2018 |        | Foreign Exchange Future | 1.31290      |           | 1.31170      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total QUANTO £ / \$ Future</b> |    |            |        |                         |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>9,929</b>  |
| <b>Total QUANTO £ / \$</b>        |    |            |        |                         |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>9,929</b>  |
| QUANTO €                          | On | 18/09/2017 |        | Foreign Exchange Future | 1.15530      |           | 1.16180      |                   |            | 0.0000 | 0.00          | 0                | 2             |
| QUANTO €                          | On | 18/12/2017 |        | Foreign Exchange Future | 1.16090      |           | 1.16740      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| QUANTO €                          | On | 19/03/2018 |        | Foreign Exchange Future | 1.16710      |           | 1.17360      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total QUANTO € / \$ Future</b> |    |            |        |                         |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>2</b>      |
| <b>Total QUANTO € / \$</b>        |    |            |        |                         |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>2</b>      |
| RAIN                              | On | 18/09/2017 |        | Foreign Exchange Future | 22,792.31000 |           | 22,862.66000 |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total RAIN Future</b>          |    |            |        |                         |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| <b>Total RAIN</b>           |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| SGD / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 9.54580   |           | 9.57090      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 10.58540  |           | 10.62360     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total SGD / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| SGD / R                     | On | 18/09/2017 | Foreign Exchange Option | 9.63   | Call       |           |           | 197.57480    | 181.115           | 14.11      | 0.4509 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/09/2017 | Foreign Exchange Option | 9.63   | Put        |           |           | 256.67480    | 265.315           | 14.11      | 0.5491 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/09/2017 | Foreign Exchange Option | 9.64   | Call       |           |           | 193.67160    | 177.395           | 14.15      | 0.4440 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/09/2017 | Foreign Exchange Option | 9.64   | Put        |           |           | 262.77160    | 271.595           | 14.15      | 0.5560 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/09/2017 | Foreign Exchange Option | 9.65   | Call       |           |           | 189.83430    | 173.744           | 14.18      | 0.4371 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/09/2017 | Foreign Exchange Option | 9.65   | Put        |           |           | 268.93430    | 277.944           | 14.18      | 0.5629 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.99   | Call       |           |           | 1,190.38900  | 1,165.033         | 14.75      | 0.6503 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.99   | Put        |           |           | 556.78900    | 569.633           | 14.75      | 0.3497 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.00  | Call       |           |           | 1,184.83780  | 1,159.676         | 14.76      | 0.6485 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.00  | Put        |           |           | 561.23780    | 574.276           | 14.76      | 0.3515 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.01  | Call       |           |           | 1,179.30680  | 1,154.344         | 14.76      | 0.6466 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.01  | Put        |           |           | 565.70680    | 578.944           | 14.76      | 0.3534 | 0.00          | 0                | 0             |
| <b>Total SGD / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total SGD / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| TRY / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 3.64530   |           | 3.64130      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 3.57410   |           | 3.57140      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 3.45530   |           | 3.43350      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total TRY / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| TRY / R                     | On | 18/09/2017 | Foreign Exchange Option | 3.54   | Call       |           |           | 142.33430    | 143.817           | 13.73      | 0.7089 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/09/2017 | Foreign Exchange Option | 3.54   | Put        |           |           | 41.03430     | 38.517            | 13.73      | 0.2911 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/09/2017 | Foreign Exchange Option | 3.55   | Call       |           |           | 135.43270    | 136.818           | 13.69      | 0.6919 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/09/2017 | Foreign Exchange Option | 3.55   | Put        |           |           | 44.13270     | 41.518            | 13.69      | 0.3081 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/09/2017 | Foreign Exchange Option | 3.56   | Call       |           |           | 128.70190    | 129.990           | 13.66      | 0.6744 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/09/2017 | Foreign Exchange Option | 3.56   | Put        |           |           | 47.40190     | 44.691            | 13.66      | 0.3256 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.51   | Call       |           |           | 203.31770    | 204.086           | 14.76      | 0.5833 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.51   | Put        |           |           | 141.91770    | 139.986           | 14.76      | 0.4167 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.52   | Call       |           |           | 197.97060    | 198.711           | 14.76      | 0.5741 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.52   | Put        |           |           | 146.57060    | 144.611           | 14.76      | 0.4259 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.53   | Call       |           |           | 192.71770    | 193.429           | 14.75      | 0.5649 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.53   | Put        |           |           | 151.31770    | 149.329           | 14.75      | 0.4351 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.54   | Call       |           |           | 244.36100    | 253.716           | 15.30      | 0.4964 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.54   | Put        |           |           | 350.86100    | 338.416           | 15.30      | 0.5036 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.52   | Call       |           |           | 251.92820    | 261.672           | 15.28      | 0.5070 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.52   | Put        |           |           | 338.42820    | 326.372           | 15.28      | 0.4930 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.53   | Call       |           |           | 248.11970    | 257.667           | 15.29      | 0.5017 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.53   | Put        |           |           | 344.61970    | 332.367           | 15.29      | 0.4983 | 0.00          | 0                | 0             |

| Contract Details            | Strike | Call / Put | MTM Yield               | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value         | Contracts Traded | Open Interest    |
|-----------------------------|--------|------------|-------------------------|-----------|--------------|-------------------|------------|-------|-----------------------|------------------|------------------|
| <b>Total TRY / R Option</b> |        |            |                         |           |              |                   |            |       | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total TRY / R</b>        |        |            |                         |           |              |                   |            |       | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| ZMW / R On 18/09/2017       |        |            | Foreign Exchange Future | 1.44050   | 1.44450      |                   | 0.0000     | 0.00  | 0.00                  | 0                | 0                |
| ZMW / R On 18/12/2017       |        |            | Foreign Exchange Future | 1.41750   | 1.42130      |                   | 0.0000     | 0.00  | 0.00                  | 0                | 0                |
| ZMW / R On 19/03/2018       |        |            | Foreign Exchange Future | 1.39980   | 1.40330      |                   | 0.0000     | 0.00  | 0.00                  | 0                | 0                |
| ZMW / R On 14/06/2019       |        |            | Foreign Exchange Future | 1.24530   | 1.29550      |                   | 0.0000     | 0.00  | 0.00                  | 0                | 0                |
| <b>Total ZMW / R Future</b> |        |            |                         |           |              |                   |            |       | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total ZMW / R</b>        |        |            |                         |           |              |                   |            |       | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total Futures</b>        |        |            |                         |           |              |                   |            |       | <b>969 032 923.45</b> | <b>74,382</b>    | <b>1,196,478</b> |
| <b>Total Options</b>        |        |            |                         |           |              |                   |            |       | <b>461 622.98</b>     | <b>2,600</b>     | <b>1,727,754</b> |
| <b>Grand Total:</b>         |        |            |                         |           |              |                   |            |       | <b>969,494,546.43</b> | <b>76,982</b>    | <b>2,924,232</b> |