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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/02/2018

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value  | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 09/02/2018 Foreign Exchange Future |        |            | 12.07750  |           | 12.07090     |                   |            | 0.0000 | 257,806,315.00 | 21,346           | 0             |
| \$ / R On 12/02/2018 Foreign Exchange Future |        |            | 12.07930  |           | 12.07090     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 13/02/2018 Foreign Exchange Future |        |            | 12.07930  |           | 12.06730     |                   |            | 0.0000 | 0.00           | 0                | 70            |
| \$ / R On 14/02/2018 Foreign Exchange Future |        |            | 12.07930  |           | 12.06950     |                   |            | 0.0000 | 0.00           | 0                | 200           |
| \$ / R On 15/02/2018 Foreign Exchange Future |        |            | 12.08110  |           | 12.07160     |                   |            | 0.0000 | 0.00           | 0                | 19            |
| \$ / R On 16/02/2018 Foreign Exchange Future |        |            | 12.08290  |           | 12.07370     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 22/02/2018 Foreign Exchange Future |        |            | 12.09370  |           | 12.08530     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 28/02/2018 Foreign Exchange Future |        |            | 12.10470  |           | 12.09560     |                   |            | 0.0000 | 0.00           | 0                | 4,771         |
| \$ / R On 01/03/2018 Foreign Exchange Future |        |            | 12.10650  |           | 12.09730     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 02/03/2018 Foreign Exchange Future |        |            | 12.10830  |           | 12.09900     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 15/03/2018 Foreign Exchange Future |        |            | 12.13180  |           | 12.12150     |                   |            | 0.0000 | 0.00           | 0                | 5,713         |
| \$ / R On 19/03/2018 Foreign Exchange Future |        |            | 12.13890  |           | 12.12860     |                   |            | 0.0000 | 350,583,570.90 | 28,881           | 799,379       |
| \$ / R On 22/03/2018 Foreign Exchange Future |        |            | 12.14420  |           | 12.13390     |                   |            | 0.0000 | 0.00           | 0                | 30,000        |
| \$ / R On 29/03/2018 Foreign Exchange Future |        |            | 12.15660  |           | 12.14620     |                   |            | 0.0000 | 0.00           | 0                | 1,199         |
| \$ / R On 16/04/2018 Foreign Exchange Future |        |            | 12.18820  |           | 12.21600     |                   |            | 0.0000 | 658,162.80     | 54               | 54            |
| \$ / R On 24/04/2018 Foreign Exchange Future |        |            | 12.20220  |           | 12.19150     |                   |            | 0.0000 | 0.00           | 0                | 70            |
| \$ / R On 25/04/2018 Foreign Exchange Future |        |            | 12.20390  |           | 12.19320     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 30/04/2018 Foreign Exchange Future |        |            | 12.21260  |           | 12.20180     |                   |            | 0.0000 | 0.00           | 0                | 506           |
| \$ / R On 09/05/2018 Foreign Exchange Future |        |            | 12.22830  |           | 12.21730     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 11/05/2018 Foreign Exchange Future |        |            | 12.23170  |           | 12.22080     |                   |            | 0.0000 | 0.00           | 0                | 70            |
| \$ / R On 14/05/2018 Foreign Exchange Future |        |            | 12.23700  |           | 12.22590     |                   |            | 0.0000 | 0.00           | 0                | 0             |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value           | Contracts Traded | Open Interest    |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R                     | On | 15/05/2018 | Foreign Exchange Future |        |            | 12.23860  |           | 12.22760     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 18/05/2018 | Foreign Exchange Future |        |            | 12.24370  |           | 12.23270     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 31/05/2018 | Foreign Exchange Future |        |            | 12.26550  |           | 12.25490     |                   |            | 0.0000 | 0.00                    | 0                | 181              |
| \$ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 12.29580  |           | 12.28550     |                   |            | 0.0000 | 1,234,264,699.80        | 100,381          | 232,636          |
| \$ / R                     | On | 29/06/2018 | Foreign Exchange Future |        |            | 12.31430  |           | 12.30420     |                   |            | 0.0000 | 0.00                    | 0                | 445              |
| \$ / R                     | On | 02/07/2018 | Foreign Exchange Future |        |            | 12.31940  |           | 12.30930     |                   |            | 0.0000 | 0.00                    | 0                | 100              |
| \$ / R                     | On | 06/07/2018 | Foreign Exchange Future |        |            | 12.32610  |           | 12.31610     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 20/07/2018 | Foreign Exchange Future |        |            | 12.34960  |           | 12.33990     |                   |            | 0.0000 | 0.00                    | 0                | 1,800            |
| \$ / R                     | On | 24/07/2018 | Foreign Exchange Future |        |            | 12.35640  |           | 12.34670     |                   |            | 0.0000 | 0.00                    | 0                | 500              |
| \$ / R                     | On | 25/07/2018 | Foreign Exchange Future |        |            | 12.35800  |           | 12.34840     |                   |            | 0.0000 | 0.00                    | 0                | 70               |
| \$ / R                     | On | 31/07/2018 | Foreign Exchange Future |        |            | 12.36810  |           | 12.35870     |                   |            | 0.0000 | 0.00                    | 0                | 1,853            |
| \$ / R                     | On | 07/08/2018 | Foreign Exchange Future |        |            | 12.37990  |           | 12.37060     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 13/08/2018 | Foreign Exchange Future |        |            | 12.39000  |           | 12.38080     |                   |            | 0.0000 | 0.00                    | 0                | 70               |
| \$ / R                     | On | 31/08/2018 | Foreign Exchange Future |        |            | 12.41990  |           | 12.41080     |                   |            | 0.0000 | 5,340,557.00            | 430              | 1,766            |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 12.44810  |           | 12.43910     |                   |            | 0.0000 | 5,352,683.00            | 430              | 37,613           |
| \$ / R                     | On | 28/09/2018 | Foreign Exchange Future |        |            | 12.46640  |           | 12.45740     |                   |            | 0.0000 | 0.00                    | 0                | 1,295            |
| \$ / R                     | On | 25/10/2018 | Foreign Exchange Future |        |            | 12.51120  |           | 12.50240     |                   |            | 0.0000 | 0.00                    | 0                | 70               |
| \$ / R                     | On | 29/10/2018 | Foreign Exchange Future |        |            | 12.51790  |           | 12.50900     |                   |            | 0.0000 | 0.00                    | 0                | 225              |
| \$ / R                     | On | 31/10/2018 | Foreign Exchange Future |        |            | 12.52120  |           | 12.51240     |                   |            | 0.0000 | 5,384,116.00            | 430              | 430              |
| \$ / R                     | On | 05/11/2018 | Foreign Exchange Future |        |            | 12.52950  |           | 12.52070     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 13/11/2018 | Foreign Exchange Future |        |            | 12.54280  |           | 12.53400     |                   |            | 0.0000 | 0.00                    | 0                | 70               |
| \$ / R                     | On | 30/11/2018 | Foreign Exchange Future |        |            | 12.57060  |           | 12.56180     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 11/12/2018 | Foreign Exchange Future |        |            | 12.58860  |           | 12.57970     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 12.59350  |           | 12.58460     |                   |            | 0.0000 | 0.00                    | 0                | 18,500           |
| \$ / R                     | On | 31/12/2018 | Foreign Exchange Future |        |            | 12.62140  |           | 12.61240     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 13/02/2019 | Foreign Exchange Future |        |            | 12.69340  |           | 12.68420     |                   |            | 0.0000 | 0.00                    | 0                | 70               |
| \$ / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 12.74970  |           | 12.74010     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 12.89970  |           | 12.88910     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 13/12/2019 | Foreign Exchange Future |        |            | 13.20980  |           | 13.19720     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 12/06/2020 | Foreign Exchange Future |        |            | 13.55690  |           | 13.53970     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 28/07/2020 | Foreign Exchange Future |        |            | 13.64950  |           | 13.63070     |                   |            | 0.0000 | 0.00                    | 0                | 84,000           |
| \$ / R                     | On | 14/09/2020 | Foreign Exchange Future |        |            | 13.74610  |           | 13.72560     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>1,859,390,104.50</b> | <b>151,952</b>   | <b>1,223,745</b> |
| \$ / R                     | On | 09/02/2018 | Foreign Exchange Option | 12.41  | Put        |           |           | 339.64500    | 332.500           | 9.97       | 1.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 09/02/2018 | Foreign Exchange Option | 12.41  | Call       |           |           | 0.54500      | 0.000             | 9.97       | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 09/02/2018 | Foreign Exchange Option | 12.05  | Put        |           |           | 31.96700     | 0.000             | 9.97       | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 09/02/2018 | Foreign Exchange Option | 12.05  | Call       |           |           | 52.86700     | 27.500            | 9.97       | 1.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 09/02/2018 | Foreign Exchange Option | 11.75  | Call       |           |           | 321.67150    | 327.500           | 9.97       | 1.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 09/02/2018 | Foreign Exchange Option | 11.75  | Put        |           |           | 0.77150      | 0.000             | 9.97       | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 12/02/2018 | Foreign Exchange Option | 13.90  | Put        |           |           | 1,829.11280  | 1,820.714         | 42.05      | 0.9999 | 0.00                    | 0                | 20,000           |
| \$ / R                     | On | 12/02/2018 | Foreign Exchange Option | 13.90  | Call       |           |           | 0.01280      | 0.014             | 42.05      | 0.0001 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 12/02/2018 | Foreign Exchange Option | 13.75  | Call       |           |           | 0.01310      | 0.014             | 39.07      | 0.0001 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 12/02/2018 | Foreign Exchange Option | 13.75  | Put        |           |           | 1,679.11310  | 1,670.714         | 39.07      | 0.9999 | 0.00                    | 0                | 20,000           |
| \$ / R                     | On | 13/02/2018 | Foreign Exchange Option | 14.20  | Put        |           |           | 2,132.71440  | 2,120.713         | 41.51      | 0.9999 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 13/02/2018 | Foreign Exchange Option | 14.20  | Call       |           |           | 0.01440      | 0.013             | 41.51      | 0.0001 | 0.00                    | 0                | 0                |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 14/02/2018 | Foreign Exchange Option | 11.93  | Put        |           |           | 40.40810     | 31.796            | 15.48      | 0.2434 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/02/2018 | Foreign Exchange Option | 11.93  | Call       |           |           | 179.90810    | 181.096           | 15.48      | 0.7566 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/02/2018 | Foreign Exchange Option | 11.86  | Call       |           |           | 236.18390    | 238.943           | 16.05      | 0.8376 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/02/2018 | Foreign Exchange Option | 11.86  | Put        |           |           | 26.68390     | 19.643            | 16.05      | 0.1624 | 0.00          | 0                | 1,260         |
| \$ / R           | On | 14/02/2018 | Foreign Exchange Option | 11.91  | Put        |           |           | 35.95140     | 27.782            | 15.64      | 0.2177 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/02/2018 | Foreign Exchange Option | 11.91  | Call       |           |           | 195.45140    | 197.082           | 15.64      | 0.7823 | 0.00          | 0                | 1,260         |
| \$ / R           | On | 14/02/2018 | Foreign Exchange Option | 11.68  | Call       |           |           | 398.16490    | 404.470           | 17.53      | 0.9504 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/02/2018 | Foreign Exchange Option | 11.68  | Put        |           |           | 8.66490      | 5.170             | 17.53      | 0.0496 | 0.00          | 0                | 100           |
| \$ / R           | On | 14/02/2018 | Foreign Exchange Option | 12.10  | Put        |           |           | 106.99070    | 90.298            | 14.09      | 0.5381 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/02/2018 | Foreign Exchange Option | 12.10  | Call       |           |           | 76.49070     | 69.598            | 14.09      | 0.4619 | 0.00          | 0                | 100           |
| \$ / R           | On | 15/02/2018 | Foreign Exchange Option | 14.18  | Put        |           |           | 2,108.41850  | 2,098.922         | 34.61      | 0.9998 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/02/2018 | Foreign Exchange Option | 14.18  | Call       |           |           | 0.01850      | 0.022             | 34.61      | 0.0002 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/02/2018 | Foreign Exchange Option | 14.20  | Put        |           |           | 2,126.32200  | 2,117.127         | 32.75      | 0.9998 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 16/02/2018 | Foreign Exchange Option | 14.20  | Call       |           |           | 0.02200      | 0.027             | 32.75      | 0.0002 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/02/2018 | Foreign Exchange Option | 12.00  | Put        |           |           | 112.20790    | 107.158           | 16.47      | 0.3952 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/02/2018 | Foreign Exchange Option | 12.00  | Call       |           |           | 197.50790    | 200.858           | 16.47      | 0.6048 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2018 | Foreign Exchange Option | 11.86  | Call       |           |           | 310.04900    | 316.801           | 15.28      | 0.7268 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2018 | Foreign Exchange Option | 11.86  | Put        |           |           | 74.44900     | 72.101            | 15.28      | 0.2732 | 0.00          | 0                | 340           |
| \$ / R           | On | 28/02/2018 | Foreign Exchange Option | 11.96  | Put        |           |           | 111.71550    | 108.735           | 15.66      | 0.3615 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2018 | Foreign Exchange Option | 11.96  | Call       |           |           | 247.31550    | 253.435           | 15.66      | 0.6385 | 0.00          | 0                | 340           |
| \$ / R           | On | 28/02/2018 | Foreign Exchange Option | 11.65  | Call       |           |           | 470.78230    | 478.698           | 14.49      | 0.8799 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2018 | Foreign Exchange Option | 11.65  | Put        |           |           | 25.18230     | 23.998            | 14.49      | 0.1201 | 0.00          | 0                | 100           |
| \$ / R           | On | 28/02/2018 | Foreign Exchange Option | 14.18  | Put        |           |           | 2,085.03500  | 2,075.985         | 25.25      | 0.9967 | 0.00          | 0                | 2,186         |
| \$ / R           | On | 28/02/2018 | Foreign Exchange Option | 14.18  | Call       |           |           | 0.63500      | 0.685             | 25.25      | 0.0033 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,705.79970  | 1,696.801         | 23.25      | 0.9928 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 1.39970      | 1.501             | 23.25      | 0.0072 | 0.00          | 0                | 8,500         |
| \$ / R           | On | 28/02/2018 | Foreign Exchange Option | 12.50  | Put        |           |           | 465.05680    | 457.828           | 17.99      | 0.7771 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2018 | Foreign Exchange Option | 12.50  | Call       |           |           | 60.65680     | 62.528            | 17.99      | 0.2229 | 0.00          | 0                | 3,450         |
| \$ / R           | On | 01/03/2018 | Foreign Exchange Option | 13.40  | Call       |           |           | 4.03750      | 4.307             | 20.89      | 0.0201 | 0.00          | 0                | 0             |
| \$ / R           | On | 01/03/2018 | Foreign Exchange Option | 13.40  | Put        |           |           | 1,306.73750  | 1,297.807         | 20.89      | 0.9799 | 0.00          | 0                | 0             |
| \$ / R           | On | 01/03/2018 | Foreign Exchange Option | 13.50  | Put        |           |           | 1,405.83800  | 1,396.854         | 21.39      | 0.9842 | 0.00          | 0                | 0             |
| \$ / R           | On | 01/03/2018 | Foreign Exchange Option | 13.50  | Call       |           |           | 3.13800      | 3.354             | 21.39      | 0.0158 | 0.00          | 0                | 0             |
| \$ / R           | On | 01/03/2018 | Foreign Exchange Option | 13.40  | Put        |           |           | 1,305.43910  | 1,296.258         | 20.54      | 0.9790 | 0.00          | 0                | 100,000       |
| \$ / R           | On | 02/03/2018 | Foreign Exchange Option | 13.40  | Call       |           |           | 4.43910      | 4.558             | 20.54      | 0.0210 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/03/2018 | Foreign Exchange Option | 14.33  | Put        |           |           | 2,210.19080  | 2,200.066         | 21.97      | 0.9928 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/03/2018 | Foreign Exchange Option | 14.33  | Call       |           |           | 1.69080      | 1.866             | 21.97      | 0.0072 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.50  | Call       |           |           | 0.02520      | 0.027             | 30.08      | 0.0001 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.50  | Put        |           |           | 5,371.42520  | 5,361.127         | 30.08      | 0.9999 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.51  | Call       |           |           | 0.02460      | 0.027             | 30.08      | 0.0001 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.51  | Put        |           |           | 5,381.42460  | 5,371.127         | 30.08      | 0.9999 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.49  | Call       |           |           | 0.02590      | 0.028             | 30.08      | 0.0001 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.99  | Put        |           |           | 171.82520    | 167.604           | 15.11      | 0.3907 | 0.00          | 0                | 83,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.47  | Call       |           |           | 129.61650    | 132.535           | 16.79      | 0.3193 | 0.00          | 0                | 750           |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.55  | Put        |           |           | 533.10660    | 525.317           | 17.10      | 0.7177 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.55  | Call       |           |           | 111.70660    | 114.217           | 17.10      | 0.2823 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.80  | Call       |           |           | 426.13600    | 433.523           | 14.58      | 0.7342 | 0.00          | 0                | 0             |

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|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.80  | Put        |           |           | 97.53600     | 94.623            | 14.58      | 0.2658 | 0.00          | 0                | 90,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.99  | Call       |           |           | 310.42520    | 316.504           | 15.11      | 0.6093 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.98  | Put        |           |           | 167.27660    | 163.127           | 15.08      | 0.3839 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.85  | Call       |           |           | 393.20540    | 400.256           | 14.72      | 0.7023 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.85  | Put        |           |           | 114.60540    | 111.356           | 14.72      | 0.2977 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.60  | Call       |           |           | 574.68820    | 583.287           | 14.02      | 0.8477 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.60  | Put        |           |           | 46.08820     | 44.387            | 14.02      | 0.1523 | 0.00          | 0                | 750           |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.47  | Put        |           |           | 471.01650    | 463.635           | 16.79      | 0.6807 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.75  | Call       |           |           | 77.02700     | 78.712            | 17.88      | 0.2054 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.50  | Call       |           |           | 660.48450    | 669.511           | 14.06      | 0.8876 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.50  | Put        |           |           | 31.88450     | 30.611            | 14.06      | 0.1124 | 0.00          | 0                | 32,520        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.20  | Call       |           |           | 212.67190    | 217.291           | 15.75      | 0.4707 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.20  | Put        |           |           | 284.07190    | 278.391           | 15.75      | 0.5293 | 0.00          | 0                | 32,520        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.98  | Call       |           |           | 315.87660    | 322.027           | 15.08      | 0.6161 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.25  | Put        |           |           | 315.68230    | 309.651           | 15.94      | 0.5602 | 0.00          | 0                | 3,750         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.95  | Put        |           |           | 873.38950    | 864.131           | 18.50      | 0.8540 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.95  | Call       |           |           | 51.98950     | 53.031            | 18.50      | 0.1460 | 0.00          | 0                | 13,200        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.39  | Call       |           |           | 0.35050      | 0.373             | 30.08      | 0.0012 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.39  | Put        |           |           | 4,261.75050  | 4,251.473         | 30.08      | 0.9988 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.75  | Put        |           |           | 698.42700    | 689.812           | 17.88      | 0.7946 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.20  | Put        |           |           | 1,103.24380  | 1,093.469         | 19.28      | 0.9060 | 0.00          | 0                | 1,073         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.70  | Call       |           |           | 84.51160     | 86.379            | 17.69      | 0.2226 | 0.00          | 0                | 11,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.70  | Put        |           |           | 655.91160    | 647.478           | 17.69      | 0.7774 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.35  | Put        |           |           | 1,245.20820  | 1,235.235         | 19.74      | 0.9280 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.35  | Call       |           |           | 23.80820     | 24.135            | 19.74      | 0.0720 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.25  | Call       |           |           | 194.28230    | 198.551           | 15.94      | 0.4398 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.21  | Put        |           |           | 1,112.62940  | 1,102.838         | 19.31      | 0.9076 | 0.00          | 0                | 5,460         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.42  | Put        |           |           | 2,293.30940  | 2,283.091         | 21.56      | 0.9927 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.42  | Call       |           |           | 1.90940      | 1.991             | 21.56      | 0.0073 | 0.00          | 0                | 5,460         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.66  | Put        |           |           | 1,543.04050  | 1,532.963         | 20.27      | 0.9618 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.66  | Call       |           |           | 11.64050     | 11.863            | 20.27      | 0.0382 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.20  | Call       |           |           | 31.84380     | 32.369            | 19.28      | 0.0940 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.54  | Call       |           |           | 1.43310      | 1.502             | 21.77      | 0.0056 | 0.00          | 0                | 7,500         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.52  | Call       |           |           | 16.12420     | 16.388            | 20.03      | 0.0510 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.52  | Put        |           |           | 1,407.52420  | 1,397.488         | 20.03      | 0.9490 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.13  | Call       |           |           | 241.39160    | 246.509           | 15.50      | 0.5158 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.13  | Put        |           |           | 242.79160    | 237.609           | 15.50      | 0.4842 | 0.00          | 0                | 5,460         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.21  | Call       |           |           | 31.22940     | 31.738            | 19.31      | 0.0924 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.12  | Call       |           |           | 3.91370      | 4.037             | 21.05      | 0.0142 | 0.00          | 0                | 4,951         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.79  | Put        |           |           | 1,669.97550  | 1,659.865         | 20.49      | 0.9710 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.79  | Call       |           |           | 8.57550      | 8.765             | 20.49      | 0.0290 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.32  | Call       |           |           | 25.22700     | 25.587            | 19.65      | 0.0759 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.32  | Put        |           |           | 1,216.62700  | 1,206.687         | 19.65      | 0.9241 | 0.00          | 0                | 7,500         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.54  | Put        |           |           | 2,412.83310  | 2,402.602         | 21.77      | 0.9944 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.25  | Call       |           |           | 2.86790      | 2.971             | 21.27      | 0.0107 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.02  | Put        |           |           | 1,896.36850  | 1,886.210         | 20.88      | 0.9823 | 0.00          | 0                | 0             |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.02      | Call      |           | 4.96850      | 5.109             | 20.88      | 0.0177 | 0.00          | 0                | 55            |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.72      | Call      |           | 10.11250     | 10.319            | 20.37      | 0.0336 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.72      | Put       |           | 1,601.51250  | 1,591.419         | 20.37      | 0.9664 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.12      | Put       |           | 1,995.31370  | 1,985.137         | 21.05      | 0.9858 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.89      | Put       |           | 1,768.16850  | 1,758.035         | 20.66      | 0.9766 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.60      | Put       |           | 2,472.64350  | 2,462.406         | 21.87      | 0.9951 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.60      | Call      |           | 1.24350      | 1.306             | 21.87      | 0.0049 | 0.00          | 0                | 100           |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.70      | Put       |           | 1,581.99890  | 1,571.910         | 20.34      | 0.9649 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.70      | Call      |           | 10.59890     | 10.810            | 20.34      | 0.0351 | 0.00          | 0                | 25,150        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.25      | Put       |           | 2,124.26790  | 2,114.071         | 21.27      | 0.9893 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.98      | Put       |           | 1,856.86520  | 1,846.714         | 20.81      | 0.9807 | 0.00          | 0                | 200           |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.84      | Call      |           | 7.61970      | 7.798             | 20.58      | 0.0261 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.84      | Put       |           | 1,719.01970  | 1,708.898         | 20.58      | 0.9739 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.95      | Call      |           | 5.86950      | 6.024             | 20.76      | 0.0206 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.95      | Put       |           | 1,827.26950  | 1,817.124         | 20.76      | 0.9794 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.89      | Call      |           | 6.76850      | 6.935             | 20.66      | 0.0234 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.22      | Put       |           | 2,094.48140  | 2,084.289         | 21.22      | 0.9886 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.82      | Call      |           | 67.13900     | 68.572            | 18.10      | 0.1825 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.82      | Put       |           | 758.53900    | 749.672           | 18.10      | 0.8175 | 0.00          | 0                | 10,323        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.93      | Call      |           | 6.15530      | 6.314             | 20.73      | 0.0215 | 0.00          | 0                | 100           |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.93      | Put       |           | 1,807.55530  | 1,797.414         | 20.73      | 0.9785 | 0.00          | 0                | 10,323        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.98      | Call      |           | 5.46520      | 5.614             | 20.81      | 0.0193 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.57      | Call      |           | 1.24230      | 1.311             | 28.51      | 0.0039 | 0.00          | 0                | 6,000         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.07      | Put       |           | 1,945.81000  | 1,935.642         | 20.97      | 0.9842 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.07      | Call      |           | 4.41000      | 4.542             | 20.97      | 0.0158 | 0.00          | 0                | 100           |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.57      | Put       |           | 2,442.73410  | 2,432.500         | 21.82      | 0.9947 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.57      | Call      |           | 1.33410      | 1.399             | 21.82      | 0.0053 | 0.00          | 0                | 100           |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.22      | Call      |           | 3.08140      | 3.189             | 21.22      | 0.0114 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.44      | Call      |           | 1.82010      | 1.899             | 21.60      | 0.0070 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.79      | Call      |           | 1.21740      | 1.280             | 23.17      | 0.0046 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.79      | Put       |           | 2,662.61740  | 2,652.380         | 23.17      | 0.9954 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.68      | Call      |           | 1.23040      | 1.293             | 22.42      | 0.0048 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.68      | Put       |           | 2,552.63040  | 2,542.393         | 22.42      | 0.9952 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.57      | Put       |           | 3,442.64230  | 3,432.411         | 28.51      | 0.9961 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.20      | Put       |           | 2,074.63240  | 2,064.443         | 21.19      | 0.9881 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.16      | Call      |           | 3.55690      | 3.674             | 21.12      | 0.0130 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.16      | Put       |           | 2,034.95690  | 2,024.774         | 21.12      | 0.9870 | 0.00          | 0                | 750           |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.69      | Put       |           | 3,562.65990  | 3,552.430         | 29.33      | 0.9961 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.69      | Call      |           | 1.25990      | 1.330             | 29.33      | 0.0039 | 0.00          | 0                | 750           |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.44      | Put       |           | 2,313.22010  | 2,302.999         | 21.60      | 0.9930 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.50      | Put       |           | 2,372.97690  | 2,362.749         | 21.70      | 0.9939 | 0.00          | 0                | 400           |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.49      | Call      |           | 1.61500      | 1.689             | 21.68      | 0.0063 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.49      | Put       |           | 2,363.01500  | 2,352.789         | 21.68      | 0.9937 | 0.00          | 0                | 80,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.52      | Put       |           | 2,392.90330  | 2,382.674         | 21.73      | 0.9941 | 0.00          | 0                | 850           |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.52      | Call      |           | 1.50330      | 1.574             | 21.73      | 0.0059 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.20      | Call      |           | 3.23240      | 3.343             | 21.19      | 0.0119 | 0.00          | 0                | 73            |

| 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 | 12.36      | Put       |           | 390.26280    | 383.515           | 16.37      | 0.6238 | 0.00          | 0                | 20,880        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.74      | Put       |           | 1,621.04790  | 1,610.949         | 20.41      | 0.9678 | 0.00          | 0                | 20,880        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.74      | Call      |           | 9.64790      | 9.849             | 20.41      | 0.0322 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.75      | Put       |           | 2,622.62150  | 2,612.384         | 22.90      | 0.9953 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.75      | Call      |           | 1.22150      | 1.284             | 22.90      | 0.0047 | 0.00          | 0                | 25,047        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.50      | Call      |           | 1.57690      | 1.649             | 21.70      | 0.0061 | 0.00          | 0                | 10,490        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.76      | Call      |           | 9.20410      | 9.401             | 20.44      | 0.0309 | 0.00          | 0                | 4,000         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.90      | Put       |           | 2,772.60940  | 2,762.373         | 23.92      | 0.9956 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.90      | Call      |           | 1.20940      | 1.273             | 23.92      | 0.0044 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.05      | Call      |           | 4.62560      | 4.761             | 20.93      | 0.0165 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.05      | Put       |           | 1,926.02560  | 1,915.861         | 20.93      | 0.9835 | 0.00          | 0                | 500           |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.36      | Call      |           | 158.86280    | 162.415           | 16.37      | 0.3762 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.60      | Put       |           | 1,484.79120  | 1,474.730         | 20.17      | 0.9567 | 0.00          | 0                | 98,694        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.95      | Put       |           | 2,822.60720  | 2,812.371         | 24.27      | 0.9956 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.95      | Call      |           | 1.20720      | 1.271             | 24.27      | 0.0044 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.94      | Call      |           | 53.02240     | 54.091            | 18.47      | 0.1486 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.94      | Put       |           | 864.42240    | 855.191           | 18.47      | 0.8514 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.76      | Put       |           | 1,640.60410  | 1,630.501         | 20.44      | 0.9691 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.86      | Call      |           | 1.21180      | 1.275             | 23.65      | 0.0045 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.22      | Call      |           | 30.62660     | 31.121            | 19.34      | 0.0908 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.22      | Put       |           | 1,122.02660  | 1,112.221         | 19.34      | 0.9092 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.57      | Call      |           | 107.62500    | 110.042           | 17.18      | 0.2737 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.57      | Put       |           | 549.02500    | 541.142           | 17.18      | 0.7263 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.60      | Call      |           | 13.39120     | 13.630            | 20.17      | 0.0433 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.50      | Call      |           | 16.88660     | 17.157            | 20.00      | 0.0532 | 0.00          | 0                | 35,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.00      | Put       |           | 2,872.60600  | 2,862.370         | 24.61      | 0.9957 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.00      | Call      |           | 1.20600      | 1.270             | 24.61      | 0.0043 | 0.00          | 0                | 6,126         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.45      | Put       |           | 2,323.17710  | 2,312.955         | 21.61      | 0.9931 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.45      | Call      |           | 1.77710      | 1.855             | 21.61      | 0.0069 | 0.00          | 0                | 17,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.86      | Put       |           | 2,732.61180  | 2,722.375         | 23.65      | 0.9955 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.40      | Put       |           | 1,292.64750  | 1,282.654         | 19.83      | 0.9349 | 0.00          | 0                | 7,500         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.26      | Put       |           | 3,132.61190  | 3,122.377         | 26.39      | 0.9959 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.26      | Call      |           | 1.21190      | 1.277             | 26.39      | 0.0041 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.00      | Put       |           | 1,876.61100  | 1,866.456         | 20.85      | 0.9816 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.00      | Call      |           | 5.21100      | 5.356             | 20.85      | 0.0184 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.50      | Put       |           | 1,388.28660  | 1,378.257         | 20.00      | 0.9468 | 0.00          | 0                | 17,750        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.00      | Put       |           | 176.44440    | 172.154           | 15.13      | 0.3974 | 0.00          | 0                | 227,000       |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.16      | Put       |           | 4,031.98590  | 4,021.722         | 30.08      | 0.9981 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.16      | Call      |           | 0.58590      | 0.622             | 30.08      | 0.0019 | 0.00          | 0                | 225,000       |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.40      | Call      |           | 147.56170    | 150.874           | 16.52      | 0.3547 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.40      | Put       |           | 418.96170    | 411.974           | 16.52      | 0.6453 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.40      | Call      |           | 21.24750     | 21.554            | 19.83      | 0.0651 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.25      | Put       |           | 1,150.29130  | 1,140.442         | 19.43      | 0.9140 | 0.00          | 0                | 2,478         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.91      | Call      |           | 6.45480      | 6.617             | 20.69      | 0.0224 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.91      | Put       |           | 1,787.85480  | 1,777.717         | 20.69      | 0.9776 | 0.00          | 0                | 7,000         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.18      | Call      |           | 3.39080      | 3.505             | 21.15      | 0.0125 | 0.00          | 0                | 0             |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.18      | Put       |           | 2,054.79080  | 2,044.605         | 21.15      | 0.9875 | 0.00          | 0                | 41,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.00      | Call      |           | 305.04440    | 311.054           | 15.13      | 0.6026 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.75      | Call      |           | 1.26980      | 1.341             | 29.74      | 0.0038 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.00      | Put       |           | 3,872.23180  | 3,861.981         | 30.08      | 0.9974 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.00      | Call      |           | 0.83180      | 0.881             | 30.08      | 0.0026 | 0.00          | 0                | 13,176        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.50      | Put       |           | 3,372.63340  | 3,362.401         | 28.03      | 0.9961 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.50      | Call      |           | 1.23340      | 1.301             | 28.03      | 0.0039 | 0.00          | 0                | 35,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.25      | Call      |           | 28.89130     | 29.342            | 19.43      | 0.0860 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.38      | Put       |           | 1,273.63990  | 1,263.654         | 19.79      | 0.9322 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.07      | Call      |           | 41.06630     | 41.826            | 18.87      | 0.1184 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.07      | Put       |           | 982.46630    | 972.926           | 18.87      | 0.8816 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.50      | Call      |           | 122.59220    | 125.352           | 16.91      | 0.3050 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.50      | Put       |           | 493.99220    | 486.452           | 16.91      | 0.6950 | 0.00          | 0                | 25,380        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.75      | Put       |           | 3,622.66980  | 3,612.441         | 29.74      | 0.9962 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.46      | Call      |           | 1.22890      | 1.296             | 27.75      | 0.0040 | 0.00          | 0                | 3,867         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.91      | Put       |           | 2,782.60890  | 2,772.372         | 23.99      | 0.9956 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.91      | Call      |           | 1.20890      | 1.272             | 23.99      | 0.0044 | 0.00          | 0                | 18,718        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.11      | Put       |           | 2,982.60600  | 2,972.370         | 25.36      | 0.9958 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.11      | Call      |           | 1.20600      | 1.270             | 25.36      | 0.0042 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.38      | Call      |           | 22.23990     | 22.554            | 19.79      | 0.0678 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.49      | Put       |           | 5,361.42590  | 5,351.128         | 30.08      | 0.9999 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.30      | Put       |           | 1,197.62130  | 1,187.706         | 19.59      | 0.9213 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.30      | Call      |           | 26.22130     | 26.607            | 19.59      | 0.0787 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.00      | Call      |           | 47.12010     | 48.035            | 18.66      | 0.1338 | 0.00          | 0                | 41,000        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.00      | Put       |           | 918.52010    | 909.135           | 18.66      | 0.8662 | 0.00          | 0                | 95,146        |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.46      | Put       |           | 3,332.62890  | 3,322.396         | 27.75      | 0.9960 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/03/2018 | Foreign Exchange Option | 12.00      | Put       |           | 183.16240    | 178.837           | 15.13      | 0.3971 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/03/2018 | Foreign Exchange Option | 12.00      | Call      |           | 317.06240    | 323.037           | 15.13      | 0.6029 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 14.60      | Put       |           | 2,456.25840  | 2,445.952         | 20.84      | 0.9915 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 14.60      | Call      |           | 2.45840      | 2.552             | 20.84      | 0.0085 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 13.00      | Put       |           | 920.79670    | 911.786           | 18.33      | 0.8355 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 13.00      | Call      |           | 66.99670     | 68.386            | 18.33      | 0.1645 | 0.00          | 0                | 4,000         |
| \$ / R           | On | 16/04/2018 | Foreign Exchange Option | 12.21      | Put       |           | 0.00000      | 327.016           | 15.27      | 0.4980 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/04/2018 | Foreign Exchange Option | 12.21      | Call      |           | 0.00000      | 305.216           | 15.27      | 0.5020 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/04/2018 | Foreign Exchange Option | 14.29      | Put       |           | 2,118.72490  | 2,108.496         | 20.32      | 0.9536 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/04/2018 | Foreign Exchange Option | 14.29      | Call      |           | 20.22490     | 20.697            | 20.32      | 0.0464 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.00      | Put       |           | 2,814.53990  | 2,804.001         | 21.41      | 0.9811 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.00      | Call      |           | 7.73990      | 7.901             | 21.41      | 0.0189 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.81      | Put       |           | 3,619.15020  | 3,608.472         | 22.35      | 0.9939 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.81      | Call      |           | 2.35020      | 2.372             | 22.35      | 0.0061 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 15.66      | Put       |           | 3,461.47530  | 3,450.702         | 21.70      | 0.9917 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 15.66      | Call      |           | 3.27530      | 3.302             | 21.70      | 0.0083 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 15.23      | Put       |           | 3,034.61570  | 3,023.934         | 21.37      | 0.9845 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 15.23      | Call      |           | 6.41570      | 6.534             | 21.37      | 0.0155 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 12.10      | Put       |           | 289.70710    | 284.325           | 14.87      | 0.4334 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 12.10      | Call      |           | 391.50710    | 396.925           | 14.87      | 0.5666 | 0.00          | 0                | 400           |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 11.70  | Call       |           |           | 625.55690    | 632.712           | 13.96      | 0.7545 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 11.70  | Put        |           |           | 123.75690    | 120.112           | 13.96      | 0.2455 | 0.00          | 0                | 400           |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,644.76440  | 1,635.090         | 19.30      | 0.9044 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 46.56440     | 47.689            | 19.30      | 0.0956 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/05/2018 | Foreign Exchange Option | 12.74  | Put        |           |           | 721.01390    | 713.546           | 16.58      | 0.6771 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 09/05/2018 | Foreign Exchange Option | 12.74  | Call       |           |           | 198.31390    | 201.846           | 16.58      | 0.3229 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/05/2018 | Foreign Exchange Option | 13.86  | Call       |           |           | 53.07310     | 54.619            | 19.29      | 0.1025 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/05/2018 | Foreign Exchange Option | 13.86  | Put        |           |           | 1,695.77310  | 1,686.319         | 19.29      | 0.8975 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 09/05/2018 | Foreign Exchange Option | 15.63  | Put        |           |           | 3,416.96130  | 3,406.372         | 21.22      | 0.9890 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/05/2018 | Foreign Exchange Option | 15.63  | Call       |           |           | 4.26130      | 4.671             | 21.22      | 0.0110 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 11/05/2018 | Foreign Exchange Option | 14.40  | Put        |           |           | 2,209.15810  | 2,198.995         | 20.33      | 0.9403 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/05/2018 | Foreign Exchange Option | 14.40  | Call       |           |           | 29.95810     | 30.695            | 20.33      | 0.0597 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/05/2018 | Foreign Exchange Option | 12.75  | Call       |           |           | 206.89030    | 210.462           | 16.53      | 0.3272 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/05/2018 | Foreign Exchange Option | 12.75  | Put        |           |           | 730.99030    | 723.462           | 16.53      | 0.6728 | 0.00          | 0                | 11,000        |
| \$ / R           | On | 14/05/2018 | Foreign Exchange Option | 15.76  | Put        |           |           | 3,538.28370  | 3,527.217         | 20.92      | 0.9901 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/05/2018 | Foreign Exchange Option | 15.76  | Call       |           |           | 4.18370      | 4.217             | 20.92      | 0.0099 | 0.00          | 0                | 11,000        |
| \$ / R           | On | 14/05/2018 | Foreign Exchange Option | 14.50  | Put        |           |           | 2,302.51740  | 2,292.283         | 20.41      | 0.9436 | 0.00          | 0                | 11,000        |
| \$ / R           | On | 14/05/2018 | Foreign Exchange Option | 14.50  | Call       |           |           | 28.41740     | 29.283            | 20.41      | 0.0564 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/05/2018 | Foreign Exchange Option | 14.30  | Put        |           |           | 2,108.87040  | 2,098.904         | 20.03      | 0.9295 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/05/2018 | Foreign Exchange Option | 14.30  | Call       |           |           | 36.47040     | 37.504            | 20.03      | 0.0705 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/05/2018 | Foreign Exchange Option | 12.00  | Put        |           |           | 261.41860    | 256.339           | 14.58      | 0.3806 | 0.00          | 0                | 76,000        |
| \$ / R           | On | 18/05/2018 | Foreign Exchange Option | 12.00  | Call       |           |           | 494.11860    | 500.039           | 14.58      | 0.6194 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2018 | Foreign Exchange Option | 15.89  | Put        |           |           | 3,639.73370  | 3,629.249         | 19.92      | 0.9893 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2018 | Foreign Exchange Option | 15.89  | Call       |           |           | 4.63370      | 4.749             | 19.92      | 0.0107 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/05/2018 | Foreign Exchange Option | 15.43  | Put        |           |           | 3,185.68610  | 3,175.373         | 20.15      | 0.9778 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2018 | Foreign Exchange Option | 15.43  | Call       |           |           | 10.58610     | 10.873            | 20.15      | 0.0222 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/05/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,629.28650  | 1,620.537         | 18.81      | 0.8610 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/05/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 84.18650     | 86.037            | 18.81      | 0.1390 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.05  | Call       |           |           | 214.35240    | 217.832           | 16.93      | 0.2942 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.05  | Put        |           |           | 978.85240    | 972.032           | 16.93      | 0.7058 | 0.00          | 0                | 1,250         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.38  | Put        |           |           | 4,101.16440  | 4,090.633         | 20.96      | 0.9874 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.38  | Call       |           |           | 6.66440      | 6.433             | 20.96      | 0.0126 | 0.00          | 0                | 750           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.00  | Call       |           |           | 224.59250    | 228.185           | 16.81      | 0.3060 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 939.09250    | 932.385           | 16.81      | 0.6940 | 0.00          | 0                | 28,358        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.11  | Put        |           |           | 2,854.76900  | 2,844.849         | 20.45      | 0.9489 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.11  | Call       |           |           | 30.26900     | 30.649            | 20.45      | 0.0511 | 0.00          | 0                | 760           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.64  | Call       |           |           | 124.67990    | 127.052           | 18.25      | 0.1835 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.64  | Put        |           |           | 1,479.17990  | 1,471.252         | 18.25      | 0.8165 | 0.00          | 0                | 70,530        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.14  | Put        |           |           | 2,883.77530  | 2,873.811         | 20.47      | 0.9504 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.14  | Call       |           |           | 29.27530     | 29.611            | 20.47      | 0.0496 | 0.00          | 0                | 2,700         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.50  | Call       |           |           | 358.92090    | 363.682           | 15.60      | 0.4478 | 0.00          | 0                | 550           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.50  | Put        |           |           | 573.42090    | 567.882           | 15.60      | 0.5522 | 0.00          | 0                | 114,600       |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.00  | Call       |           |           | 1,315.67820  | 1,324.762         | 12.88      | 0.9322 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.00  | Put        |           |           | 30.17820     | 28.962            | 12.88      | 0.0678 | 0.00          | 0                | 60,750        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.70  | Call       |           |           | 117.72250    | 119.996           | 18.36      | 0.1746 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.70  | Put        |           |           | 1,532.22250  | 1,524.196         | 18.36      | 0.8254 | 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 | 12.00  | Call       |           |           | 574.97890    | 581.073           | 14.46      | 0.6279 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.00  | Put        |           |           | 289.47890    | 285.273           | 14.46      | 0.3721 | 0.00          | 0                | 20,550        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.96  | Call       |           |           | 233.16080    | 236.849           | 16.72      | 0.3157 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.96  | Put        |           |           | 907.66080    | 901.049           | 16.72      | 0.6843 | 0.00          | 0                | 2,700         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.50  | Call       |           |           | 895.76630    | 903.393           | 13.48      | 0.8092 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.50  | Put        |           |           | 110.26630    | 107.593           | 13.48      | 0.1908 | 0.00          | 0                | 66            |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.75  | Call       |           |           | 283.73050    | 287.885           | 16.21      | 0.3714 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.75  | Put        |           |           | 748.23050    | 742.085           | 16.21      | 0.6286 | 0.00          | 0                | 66            |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.50  | Put        |           |           | 3,234.09460  | 3,223.722         | 20.68      | 0.9658 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.50  | Call       |           |           | 19.59460     | 19.522            | 20.68      | 0.0342 | 0.00          | 0                | 114,600       |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.71  | Put        |           |           | 2,471.18850  | 2,462.017         | 20.18      | 0.9243 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.71  | Call       |           |           | 46.68850     | 47.817            | 20.18      | 0.0757 | 0.00          | 0                | 50            |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.30  | Call       |           |           | 170.21660    | 173.180           | 17.51      | 0.2413 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.30  | Put        |           |           | 1,184.71660  | 1,177.380         | 17.51      | 0.7587 | 0.00          | 0                | 25,550        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.81  | Put        |           |           | 2,566.71210  | 2,557.367         | 20.28      | 0.9309 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.81  | Call       |           |           | 42.21210     | 43.167            | 20.28      | 0.0691 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.17  | Call       |           |           | 191.77750    | 194.999           | 17.21      | 0.2675 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.17  | Put        |           |           | 1,076.27750  | 1,069.199         | 17.21      | 0.7325 | 0.00          | 0                | 965           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.40  | Call       |           |           | 394.36730    | 399.395           | 15.36      | 0.4813 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.40  | Put        |           |           | 508.86730    | 503.595           | 15.36      | 0.5187 | 0.00          | 0                | 12,603        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.52  | Put        |           |           | 4,239.97900  | 4,229.478         | 20.96      | 0.9895 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.52  | Call       |           |           | 5.47900      | 5.278             | 20.96      | 0.0105 | 0.00          | 0                | 66            |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.49  | Put        |           |           | 4,210.21490  | 4,199.708         | 20.96      | 0.9891 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.49  | Call       |           |           | 5.71490      | 5.508             | 20.96      | 0.0109 | 0.00          | 0                | 7,420         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.22  | Call       |           |           | 183.14750    | 186.268           | 17.32      | 0.2571 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.22  | Put        |           |           | 1,117.64750  | 1,110.468         | 17.32      | 0.7429 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.53  | Put        |           |           | 3,263.44930  | 3,253.053         | 20.69      | 0.9669 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.53  | Call       |           |           | 18.94930     | 18.853            | 20.69      | 0.0331 | 0.00          | 0                | 965           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.46  | Call       |           |           | 147.29400    | 149.971           | 17.88      | 0.2125 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.46  | Put        |           |           | 1,321.79400  | 1,314.171         | 17.88      | 0.7875 | 0.00          | 0                | 5,183         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.16  | Put        |           |           | 3,883.52520  | 3,872.939         | 20.96      | 0.9834 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.16  | Call       |           |           | 9.02520      | 8.739             | 20.96      | 0.0166 | 0.00          | 0                | 5,183         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.48  | Call       |           |           | 144.68270    | 147.326           | 17.93      | 0.2091 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.48  | Put        |           |           | 1,339.18270  | 1,331.526         | 17.93      | 0.7909 | 0.00          | 0                | 7,420         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.38  | Put        |           |           | 5,096.07070  | 5,085.693         | 20.96      | 0.9967 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.38  | Call       |           |           | 1.57070      | 1.493             | 20.96      | 0.0033 | 0.00          | 0                | 7,028         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.00  | Call       |           |           | 88.64760     | 90.490            | 18.90      | 0.1359 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.00  | Put        |           |           | 1,803.14760  | 1,794.690         | 18.90      | 0.8641 | 0.00          | 0                | 5,630         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.43  | Put        |           |           | 3,165.68810  | 3,155.377         | 20.64      | 0.9632 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.43  | Call       |           |           | 21.18810     | 21.177            | 20.64      | 0.0368 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.83  | Call       |           |           | 104.02830    | 106.104           | 18.59      | 0.1566 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.83  | Put        |           |           | 1,648.52830  | 1,640.304         | 18.59      | 0.8434 | 0.00          | 0                | 300           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.41  | Put        |           |           | 4,130.89170  | 4,120.367         | 20.96      | 0.9879 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.41  | Call       |           |           | 6.39170      | 6.167             | 20.96      | 0.0121 | 0.00          | 0                | 300           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.10  | Call       |           |           | 80.76770     | 82.485            | 19.08      | 0.1250 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.10  | Put        |           |           | 1,895.26770  | 1,886.685         | 19.08      | 0.8750 | 0.00          | 0                | 7,028         |

| 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 | 13.84  | Call       |           |           | 103.04710    | 105.109           | 18.61      | 0.1553 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.84  | Put        |           |           | 1,657.54710  | 1,649.309         | 18.61      | 0.8447 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.00  | Put        |           |           | 4,717.25400  | 4,706.834         | 20.96      | 0.9944 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.00  | Call       |           |           | 2.75400      | 2.634             | 20.96      | 0.0056 | 0.00          | 0                | 3,500         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.28  | Put        |           |           | 4,996.32340  | 4,985.936         | 20.96      | 0.9962 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.28  | Call       |           |           | 1.82340      | 1.736             | 20.96      | 0.0038 | 0.00          | 0                | 5,630         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.25  | Call       |           |           | 454.45010    | 459.879           | 15.00      | 0.5344 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.25  | Put        |           |           | 418.95010    | 414.079           | 15.00      | 0.4656 | 0.00          | 0                | 2,415         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.75  | Call       |           |           | 112.23900    | 114.437           | 18.45      | 0.1674 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.75  | Put        |           |           | 1,576.73900  | 1,568.637         | 18.45      | 0.8326 | 0.00          | 0                | 2,415         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.21  | Put        |           |           | 4,926.52290  | 4,916.128         | 20.96      | 0.9958 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.21  | Call       |           |           | 2.02290      | 1.928             | 20.96      | 0.0042 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.25  | Call       |           |           | 70.35300     | 71.900            | 19.35      | 0.1103 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.25  | Put        |           |           | 2,034.85300  | 2,026.100         | 19.35      | 0.8897 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.26  | Call       |           |           | 450.13280    | 455.537           | 15.03      | 0.5308 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.26  | Put        |           |           | 424.63280    | 419.737           | 15.03      | 0.4692 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.90  | Call       |           |           | 97.37170     | 99.346            | 18.72      | 0.1477 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.90  | Put        |           |           | 1,711.87170  | 1,703.546         | 18.72      | 0.8523 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.65  | Put        |           |           | 4,369.05890  | 4,358.583         | 20.96      | 0.9911 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.65  | Call       |           |           | 4.55890      | 4.383             | 20.96      | 0.0089 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.81  | Call       |           |           | 106.01920    | 108.124           | 18.56      | 0.1593 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.81  | Put        |           |           | 1,630.51920  | 1,622.324         | 18.56      | 0.8407 | 0.00          | 0                | 40,000        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.92  | Put        |           |           | 4,637.59380  | 4,627.163         | 20.96      | 0.9938 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.92  | Call       |           |           | 3.09380      | 2.963             | 20.96      | 0.0062 | 0.00          | 0                | 2,415         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.53  | Put        |           |           | 2,299.17470  | 2,290.150         | 19.85      | 0.9124 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.53  | Call       |           |           | 54.67470     | 55.950            | 19.85      | 0.0876 | 0.00          | 0                | 7,600         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.50  | Call       |           |           | 142.12160    | 144.733           | 17.97      | 0.2058 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.50  | Put        |           |           | 1,356.62160  | 1,348.933         | 17.97      | 0.7942 | 0.00          | 0                | 114,600       |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 107.02900    | 109.150           | 18.54      | 0.1606 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,621.52900  | 1,613.350         | 18.54      | 0.8394 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.30  | Put        |           |           | 3,038.99600  | 3,028.820         | 20.56      | 0.9579 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.30  | Call       |           |           | 24.49600     | 24.620            | 20.56      | 0.0421 | 0.00          | 0                | 24,500        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.12  | Call       |           |           | 514.03910    | 519.803           | 14.72      | 0.5825 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.12  | Put        |           |           | 348.53910    | 344.003           | 14.72      | 0.4175 | 0.00          | 0                | 372           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.79  | Put        |           |           | 3,518.67300  | 3,508.117         | 20.84      | 0.9748 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.79  | Call       |           |           | 14.17300     | 13.917            | 20.84      | 0.0252 | 0.00          | 0                | 40,000        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.22  | Put        |           |           | 2,961.28020  | 2,951.204         | 20.52      | 0.9543 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.22  | Call       |           |           | 26.78020     | 27.004            | 20.52      | 0.0457 | 0.00          | 0                | 372           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.25  | Call       |           |           | 25.90030     | 26.085            | 20.53      | 0.0443 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.25  | Put        |           |           | 2,990.40030  | 2,980.285         | 20.53      | 0.9557 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.30  | Call       |           |           | 433.23300    | 438.541           | 15.11      | 0.5164 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.30  | Put        |           |           | 447.73300    | 442.741           | 15.11      | 0.4836 | 0.00          | 0                | 24,500        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.00  | Put        |           |           | 2,748.70420  | 2,738.968         | 20.39      | 0.9429 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.00  | Call       |           |           | 34.20420     | 34.768            | 20.39      | 0.0571 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.14  | Put        |           |           | 358.94400    | 354.354           | 14.77      | 0.4250 | 0.00          | 0                | 164,000       |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.14  | Call       |           |           | 504.44400    | 510.154           | 14.77      | 0.5750 | 0.00          | 0                | 8,000         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.20  | Call       |           |           | 186.54580    | 189.707           | 17.28      | 0.2612 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.20  | Put        |           |           | 1,101.04580  | 1,093.907         | 17.28      | 0.7388 | 0.00          | 0                | 372           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.20  | Call       |           |           | 1,136.96540  | 1,145.517         | 12.98      | 0.8941 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.20  | Put        |           |           | 51.46540     | 49.717            | 12.98      | 0.1059 | 0.00          | 0                | 550           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.24  | Put        |           |           | 413.30460    | 408.459           | 14.98      | 0.4619 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.24  | Call       |           |           | 458.80460    | 464.259           | 14.98      | 0.5381 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 20.55  | Put        |           |           | 8,264.50910  | 8,254.208         | 20.96      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 20.55  | Call       |           |           | 0.00910      | 0.008             | 20.96      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.75  | Call       |           |           | 721.17380    | 728.014           | 13.92      | 0.7224 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.75  | Put        |           |           | 185.67380    | 182.214           | 13.92      | 0.2776 | 0.00          | 0                | 60,000        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.35  | Put        |           |           | 1,227.15030  | 1,219.721         | 17.62      | 0.7681 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.35  | Call       |           |           | 162.65030    | 165.521           | 17.62      | 0.2319 | 0.00          | 0                | 60,000        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.15  | Call       |           |           | 499.70550    | 505.389           | 14.79      | 0.5713 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.15  | Put        |           |           | 364.20550    | 359.589           | 14.79      | 0.4287 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.70  | Call       |           |           | 0.96830      | 0.916             | 20.96      | 0.0021 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.70  | Put        |           |           | 5,415.46830  | 5,405.116         | 20.96      | 0.9979 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.71  | Call       |           |           | 0.95360      | 0.902             | 20.96      | 0.0021 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.71  | Put        |           |           | 5,425.45360  | 5,415.102         | 20.96      | 0.9979 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.69  | Call       |           |           | 0.98320      | 0.930             | 20.96      | 0.0021 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.69  | Put        |           |           | 5,405.48320  | 5,395.130         | 20.96      | 0.9979 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/06/2018 | Foreign Exchange Option | 16.10  | Put        |           |           | 3,812.71370  | 3,802.560         | 21.82      | 0.9723 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/06/2018 | Foreign Exchange Option | 16.10  | Call       |           |           | 16.91370     | 16.860            | 21.82      | 0.0277 | 0.00          | 0                | 500           |
| \$ / R           | On | 29/06/2018 | Foreign Exchange Option | 15.62  | Put        |           |           | 3,341.54590  | 3,331.613         | 21.30      | 0.9588 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/06/2018 | Foreign Exchange Option | 15.62  | Call       |           |           | 25.74590     | 25.913            | 21.30      | 0.0412 | 0.00          | 0                | 500           |
| \$ / R           | On | 29/06/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,617.96180  | 1,610.165         | 18.44      | 0.8265 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 29/06/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 122.16180    | 124.465           | 18.44      | 0.1735 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/07/2018 | Foreign Exchange Option | 13.98  | Put        |           |           | 1,777.72900  | 1,769.701         | 18.68      | 0.8468 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/07/2018 | Foreign Exchange Option | 13.98  | Call       |           |           | 107.02900    | 109.101           | 18.68      | 0.1532 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/07/2018 | Foreign Exchange Option | 13.60  | Put        |           |           | 1,440.41720  | 1,433.410         | 18.01      | 0.7891 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/07/2018 | Foreign Exchange Option | 13.60  | Call       |           |           | 156.51720    | 159.510           | 18.01      | 0.2109 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 06/07/2018 | Foreign Exchange Option | 12.07  | Call       |           |           | 584.42210    | 590.068           | 14.59      | 0.6076 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/07/2018 | Foreign Exchange Option | 12.07  | Put        |           |           | 338.32210    | 333.968           | 14.59      | 0.3924 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 06/07/2018 | Foreign Exchange Option | 13.73  | Put        |           |           | 1,553.47060  | 1,546.172         | 18.23      | 0.8091 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/07/2018 | Foreign Exchange Option | 13.73  | Call       |           |           | 139.57060    | 142.272           | 18.23      | 0.1909 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 20/07/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,610.46000  | 1,603.351         | 18.20      | 0.8046 | 0.00          | 0                | 0             |
| \$ / R           | On | 20/07/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 150.36000    | 152.951           | 18.20      | 0.1954 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/07/2018 | Foreign Exchange Option | 15.72  | Put        |           |           | 3,412.21820  | 3,402.938         | 21.43      | 0.9451 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/07/2018 | Foreign Exchange Option | 15.72  | Call       |           |           | 38.91820     | 39.338            | 21.43      | 0.0549 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 24/07/2018 | Foreign Exchange Option | 14.45  | Call       |           |           | 92.47290     | 94.276            | 19.21      | 0.1256 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/07/2018 | Foreign Exchange Option | 14.45  | Put        |           |           | 2,195.77290  | 2,187.876         | 19.21      | 0.8744 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 24/07/2018 | Foreign Exchange Option | 15.94  | Put        |           |           | 3,627.50280  | 3,618.072         | 21.83      | 0.9517 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/07/2018 | Foreign Exchange Option | 15.94  | Call       |           |           | 34.20280     | 34.472            | 21.83      | 0.0483 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 24/07/2018 | Foreign Exchange Option | 14.19  | Put        |           |           | 1,956.73360  | 1,949.139         | 18.78      | 0.8491 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 24/07/2018 | Foreign Exchange Option | 14.19  | Call       |           |           | 113.43360    | 115.539           | 18.78      | 0.1509 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/07/2018 | Foreign Exchange Option | 14.29  | Put        |           |           | 2,047.64450  | 2,040.022         | 18.94      | 0.8584 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/07/2018 | Foreign Exchange Option | 14.29  | Call       |           |           | 106.04450    | 108.022           | 18.94      | 0.1416 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 31/07/2018 | Foreign Exchange Option | 16.32  | Put        |           |           | 3,989.22230  | 3,980.049         | 22.03      | 0.9606 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/07/2018 | Foreign Exchange Option | 16.32  | Call       |           |           | 27.92230     | 28.149            | 22.03      | 0.0394 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/07/2018 | Foreign Exchange Option | 15.82  | Put        |           |           | 3,502.57010  | 3,493.608         | 21.60      | 0.9436 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/07/2018 | Foreign Exchange Option | 15.82  | Call       |           |           | 41.27010     | 41.708            | 21.60      | 0.0564 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/07/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,606.40410  | 1,599.714         | 18.08      | 0.7941 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/07/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 165.10410    | 167.814           | 18.08      | 0.2059 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/08/2018 | Foreign Exchange Option | 13.86  | Put        |           |           | 1,656.14290  | 1,649.684         | 18.11      | 0.7959 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 07/08/2018 | Foreign Exchange Option | 16.18  | Put        |           |           | 3,845.50590  | 3,835.660         | 21.92      | 0.9523 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/08/2018 | Foreign Exchange Option | 16.18  | Call       |           |           | 36.10590     | 35.560            | 21.92      | 0.0477 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 07/08/2018 | Foreign Exchange Option | 12.32  | Put        |           |           | 492.34730    | 488.568           | 15.02      | 0.4607 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 07/08/2018 | Foreign Exchange Option | 12.32  | Call       |           |           | 542.94730    | 548.468           | 15.02      | 0.5393 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/08/2018 | Foreign Exchange Option | 13.86  | Call       |           |           | 166.74290    | 169.584           | 18.11      | 0.2041 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/08/2018 | Foreign Exchange Option | 14.62  | Put        |           |           | 2,338.55210  | 2,331.202         | 19.22      | 0.8731 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/08/2018 | Foreign Exchange Option | 14.62  | Call       |           |           | 99.35210     | 101.202           | 19.22      | 0.1269 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 16.57  | Put        |           |           | 4,195.07250  | 4,186.593         | 21.91      | 0.9538 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 16.57  | Call       |           |           | 35.87250     | 36.493            | 21.91      | 0.0462 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 16.05  | Put        |           |           | 3,694.58060  | 3,686.376         | 21.81      | 0.9326 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 16.05  | Call       |           |           | 55.38060     | 56.276            | 21.81      | 0.0674 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,598.61600  | 1,592.745         | 17.86      | 0.7656 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 209.41600    | 212.645           | 17.86      | 0.2344 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.85  | Call       |           |           | 438.41870    | 443.560           | 15.94      | 0.4227 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.85  | Put        |           |           | 849.31870    | 845.460           | 15.94      | 0.5773 | 0.00          | 0                | 750           |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.00  | Call       |           |           | 1,508.02030  | 1,516.155         | 13.30      | 0.8942 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.00  | Put        |           |           | 68.92030     | 68.055            | 13.30      | 0.1058 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.14  | Put        |           |           | 2,800.00960  | 2,792.933         | 19.78      | 0.8845 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.14  | Call       |           |           | 99.10960     | 101.033           | 19.78      | 0.1155 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.50  | Call       |           |           | 558.23460    | 563.981           | 15.27      | 0.5096 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.50  | Put        |           |           | 619.13460    | 615.881           | 15.27      | 0.4904 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.14  | Put        |           |           | 3,763.65670  | 3,755.841         | 21.74      | 0.9271 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.14  | Call       |           |           | 62.75670     | 63.941            | 21.74      | 0.0729 | 0.00          | 0                | 750           |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.97  | Put        |           |           | 3,598.24050  | 3,590.522         | 21.41      | 0.9216 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.97  | Call       |           |           | 67.34050     | 68.622            | 21.41      | 0.0784 | 0.00          | 0                | 5,300         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.04  | Put        |           |           | 3,666.29150  | 3,658.532         | 21.54      | 0.9240 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.04  | Call       |           |           | 65.39150     | 66.632            | 21.54      | 0.0760 | 0.00          | 0                | 1,550         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.96  | Call       |           |           | 406.63430    | 411.593           | 16.15      | 0.3979 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.96  | Put        |           |           | 927.53430    | 923.493           | 16.15      | 0.6021 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.65  | Put        |           |           | 1,469.21700  | 1,463.983         | 17.50      | 0.7292 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.65  | Call       |           |           | 258.31700    | 262.083           | 17.50      | 0.2708 | 0.00          | 0                | 1,464         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.73  | Call       |           |           | 245.15220    | 248.794           | 17.64      | 0.2588 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.73  | Put        |           |           | 1,536.05220  | 1,530.694         | 17.64      | 0.7412 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.61  | Call       |           |           | 517.29360    | 522.848           | 15.48      | 0.4811 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.61  | Put        |           |           | 688.19360    | 684.748           | 15.48      | 0.5189 | 0.00          | 0                | 5,300         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.36  | Call       |           |           | 311.33250    | 315.576           | 16.93      | 0.3184 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.36  | Put        |           |           | 1,232.23250  | 1,227.476         | 16.93      | 0.6816 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.08  | Put        |           |           | 3,705.21640  | 3,697.435         | 21.62      | 0.9252 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.08  | Call       |           |           | 64.31640     | 65.534            | 21.62      | 0.0748 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.65  | Call       |           |           | 503.18090    | 508.666           | 15.56      | 0.4710 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.65  | Put        |           |           | 714.08090    | 710.566           | 15.56      | 0.5290 | 0.00          | 0                | 1,550         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.25  | Call       |           |           | 334.69680    | 339.135           | 16.72      | 0.3386 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.25  | Put        |           |           | 1,145.59680  | 1,141.035         | 16.72      | 0.6614 | 0.00          | 0                | 73,314        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.29  | Put        |           |           | 3,907.79870  | 3,899.888         | 21.86      | 0.9332 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.29  | Call       |           |           | 56.89870     | 57.988            | 21.86      | 0.0668 | 0.00          | 0                | 73,314        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 17.02  | Put        |           |           | 4,611.70840  | 4,603.382         | 21.86      | 0.9607 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 17.02  | Call       |           |           | 30.80840     | 31.482            | 21.86      | 0.0393 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.87  | Call       |           |           | 115.01070    | 117.208           | 19.29      | 0.1331 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.87  | Put        |           |           | 2,545.91070  | 2,539.108         | 19.29      | 0.8669 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.85  | Call       |           |           | 116.47020    | 118.686           | 19.26      | 0.1346 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.85  | Put        |           |           | 2,527.37020  | 2,520.586         | 19.26      | 0.8654 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.75  | Call       |           |           | 934.30970    | 941.176           | 13.86      | 0.7224 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.75  | Put        |           |           | 245.20970    | 243.076           | 13.86      | 0.2776 | 0.00          | 0                | 73,314        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.86  | Call       |           |           | 115.73780    | 117.944           | 19.28      | 0.1338 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.86  | Put        |           |           | 2,536.63780  | 2,529.844         | 19.28      | 0.8662 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 16.80  | Put        |           |           | 4,385.35770  | 4,377.324         | 21.82      | 0.9487 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 16.80  | Call       |           |           | 42.75770     | 43.724            | 21.82      | 0.0513 | 0.00          | 0                | 500           |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 16.25  | Put        |           |           | 3,859.08160  | 3,851.434         | 21.82      | 0.9251 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 16.25  | Call       |           |           | 66.48160     | 67.834            | 21.82      | 0.0749 | 0.00          | 0                | 500           |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,592.36680  | 1,587.160         | 17.69      | 0.7428 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 249.76680    | 253.560           | 17.69      | 0.2572 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/10/2018 | Foreign Exchange Option | 14.49  | Put        |           |           | 2,177.41060  | 2,171.806         | 18.48      | 0.8071 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/10/2018 | Foreign Exchange Option | 14.49  | Call       |           |           | 189.81060    | 193.006           | 18.48      | 0.1929 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/10/2018 | Foreign Exchange Option | 15.06  | Put        |           |           | 2,692.19420  | 2,685.962         | 19.27      | 0.8533 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/10/2018 | Foreign Exchange Option | 15.06  | Call       |           |           | 141.19420    | 143.862           | 19.27      | 0.1467 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 17.02  | Put        |           |           | 4,558.53080  | 4,550.999         | 21.58      | 0.9430 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 17.02  | Call       |           |           | 50.93080     | 52.199            | 21.58      | 0.0570 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 16.47  | Put        |           |           | 4,034.02020  | 4,026.932         | 21.58      | 0.9195 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 16.47  | Call       |           |           | 76.42020     | 78.132            | 21.58      | 0.0805 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,584.86030  | 1,580.276         | 17.49      | 0.7188 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 297.26030    | 301.476           | 17.49      | 0.2812 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 11.90  | Put        |           |           | 327.51250    | 325.528           | 14.05      | 0.3129 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 11.90  | Call       |           |           | 948.21250    | 955.028           | 14.05      | 0.6871 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 13.86  | Call       |           |           | 293.24420    | 298.141           | 17.55      | 0.2761 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 13.86  | Put        |           |           | 1,632.54420  | 1,628.641         | 17.55      | 0.7239 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 16.81  | Put        |           |           | 4,351.43280  | 4,344.370         | 21.55      | 0.9327 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 16.81  | Call       |           |           | 62.13280     | 63.870            | 21.55      | 0.0673 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 13/11/2018 | Foreign Exchange Option | 14.86  | Put        |           |           | 2,498.40020  | 2,492.676         | 18.86      | 0.8288 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/11/2018 | Foreign Exchange Option | 14.86  | Call       |           |           | 172.40020    | 175.476           | 18.86      | 0.1712 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 17.31  | Put        |           |           | 4,802.62430  | 4,795.323         | 21.39      | 0.9419 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 17.31  | Call       |           |           | 54.42430     | 55.923            | 21.39      | 0.0581 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 16.70  | Put        |           |           | 4,221.19100  | 4,214.427         | 21.39      | 0.9168 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 16.70  | Call       |           |           | 82.99100     | 85.027            | 21.39      | 0.0832 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,579.18050  | 1,575.084         | 17.35      | 0.6990 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 340.98050    | 345.684           | 17.35      | 0.3010 | 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 | 11/12/2018 | Foreign Exchange Option | 13.65  | Put        |           |           | 1,455.70880  | 1,451.878         | 17.03      | 0.6708 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 11/12/2018 | Foreign Exchange Option | 13.65  | Call       |           |           | 385.40880    | 390.478           | 17.03      | 0.3292 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2018 | Foreign Exchange Option | 15.69  | Put        |           |           | 3,251.84440  | 3,245.807         | 20.08      | 0.8661 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2018 | Foreign Exchange Option | 15.69  | Call       |           |           | 141.54440    | 144.407           | 20.08      | 0.1339 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.08  | Call       |           |           | 183.60140    | 186.888           | 18.97      | 0.1718 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.08  | Put        |           |           | 2,679.00140  | 2,673.388         | 18.97      | 0.8282 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.96  | Call       |           |           | 567.23090    | 573.263           | 15.87      | 0.4507 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.96  | Put        |           |           | 942.63090    | 939.763           | 15.87      | 0.5493 | 0.00          | 0                | 23,443        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.95  | Put        |           |           | 3,497.01110  | 3,490.886         | 20.55      | 0.8765 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.95  | Call       |           |           | 131.61110    | 134.386           | 20.55      | 0.1235 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.89  | Put        |           |           | 2,507.41530  | 2,502.007         | 18.72      | 0.8128 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.89  | Call       |           |           | 202.01530    | 205.507           | 18.72      | 0.1872 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.09  | Call       |           |           | 182.68910    | 185.967           | 18.98      | 0.1710 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.09  | Put        |           |           | 2,688.08910  | 2,682.467         | 18.98      | 0.8290 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.07  | Call       |           |           | 184.51630    | 187.816           | 18.95      | 0.1726 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.07  | Put        |           |           | 2,669.91630  | 2,664.316         | 18.95      | 0.8274 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 17.24  | Put        |           |           | 4,720.67520  | 4,713.512         | 21.37      | 0.9334 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 17.24  | Call       |           |           | 65.27520     | 67.012            | 21.37      | 0.0666 | 0.00          | 0                | 23,443        |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 16.93  | Call       |           |           | 90.06100     | 92.332            | 21.23      | 0.0860 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,572.31560  | 1,568.460         | 17.18      | 0.6807 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 384.71560    | 389.860           | 17.18      | 0.3193 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 17.58  | Put        |           |           | 5,026.65850  | 5,019.335         | 21.23      | 0.9399 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 17.58  | Call       |           |           | 59.05850     | 60.735            | 21.23      | 0.0601 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 16.93  | Put        |           |           | 4,407.66100  | 4,400.932         | 21.23      | 0.9140 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/02/2019 | Foreign Exchange Option | 15.10  | Put        |           |           | 2,660.47000  | 2,654.835         | 18.66      | 0.7972 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/02/2019 | Foreign Exchange Option | 15.10  | Call       |           |           | 244.67000    | 248.235           | 18.66      | 0.2028 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.05  | Call       |           |           | 453.53960    | 458.288           | 17.39      | 0.3296 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.05  | Put        |           |           | 1,763.43960  | 1,758.589         | 17.39      | 0.6704 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 11.80  | Call       |           |           | 1,284.23170  | 1,291.508         | 14.01      | 0.7257 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 11.80  | Put        |           |           | 344.13170    | 341.808           | 14.01      | 0.2743 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.32  | Call       |           |           | 263.58500    | 266.999           | 18.96      | 0.2052 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.32  | Put        |           |           | 2,843.48500  | 2,837.299         | 18.96      | 0.7948 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.33  | Call       |           |           | 262.71850    | 266.123           | 18.98      | 0.2045 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.33  | Put        |           |           | 2,852.61850  | 2,846.423         | 18.98      | 0.7955 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.31  | Call       |           |           | 264.46000    | 267.877           | 18.95      | 0.2058 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.31  | Put        |           |           | 2,834.36000  | 2,828.177         | 18.95      | 0.7942 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.37  | Put        |           |           | 2,008.77470  | 2,002.281         | 17.76      | 0.6633 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.38  | Call       |           |           | 525.88920    | 529.988           | 17.78      | 0.3356 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.38  | Put        |           |           | 2,016.78920  | 2,010.288         | 17.78      | 0.6644 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.36  | Call       |           |           | 529.86950    | 533.983           | 17.75      | 0.3378 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.36  | Put        |           |           | 2,000.76950  | 1,994.283         | 17.75      | 0.6622 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.37  | Call       |           |           | 527.87470    | 531.981           | 17.76      | 0.3367 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 15.82  | Call       |           |           | 535.45710    | 538.420           | 19.13      | 0.2861 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 15.82  | Put        |           |           | 3,158.25710  | 3,148.620         | 19.13      | 0.7139 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 15.80  | Call       |           |           | 538.21300    | 541.180           | 19.11      | 0.2874 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 15.80  | Put        |           |           | 3,141.01300  | 3,131.380         | 19.11      | 0.7126 | 0.00          | 0                | 0             |

| Contract Details                |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM  | Premium On Option | Volatility | Delta  | Premium Value           | Contracts Traded | Open Interest    |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R                          | On | 13/12/2019 | Foreign Exchange Option | 20.00  | Put        |           |           | 6,958.94070   | 6,947.610         | 21.28      | 0.9019 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/12/2019 | Foreign Exchange Option | 20.00  | Call       |           |           | 156.14070     | 157.410           | 21.28      | 0.0981 | 0.00                    | 0                | 2,000            |
| \$ / R                          | On | 13/12/2019 | Foreign Exchange Option | 15.81  | Call       |           |           | 536.82940     | 539.794           | 19.12      | 0.2867 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/12/2019 | Foreign Exchange Option | 15.81  | Put        |           |           | 3,149.62940   | 3,139.995         | 19.12      | 0.7133 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.17  | Call       |           |           | 914.30070     | 920.491           | 18.33      | 0.3971 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.17  | Put        |           |           | 2,544.60070   | 2,533.591         | 18.33      | 0.6029 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.18  | Call       |           |           | 912.12800     | 918.305           | 18.33      | 0.3963 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.18  | Put        |           |           | 2,552.42800   | 2,541.405         | 18.33      | 0.6037 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.16  | Call       |           |           | 916.48060     | 922.677           | 18.32      | 0.3979 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.16  | Put        |           |           | 2,536.78060   | 2,525.777         | 18.32      | 0.6021 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 28/07/2020 | Foreign Exchange Option | 15.37  | Put        |           |           | 2,685.52960   | 2,674.132         | 18.52      | 0.6037 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 28/07/2020 | Foreign Exchange Option | 15.37  | Call       |           |           | 946.22960     | 953.632           | 18.52      | 0.3963 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.36  | Call       |           |           | 1,026.25510   | 1,034.825         | 18.50      | 0.4117 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.36  | Put        |           |           | 2,660.65510   | 2,648.725         | 18.50      | 0.5883 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.34  | Call       |           |           | 1,030.76650   | 1,039.351         | 18.48      | 0.4132 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.34  | Put        |           |           | 2,645.16650   | 2,633.251         | 18.48      | 0.5868 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.35  | Call       |           |           | 1,028.51170   | 1,037.080         | 18.49      | 0.4124 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.35  | Put        |           |           | 2,652.91170   | 2,640.980         | 18.49      | 0.5876 | 0.00                    | 0                | 0                |
| <b>Total \$ / R Option</b>      |    |            |                         |        |            |           |           |               |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>3,321,810</b> |
| <b>Total \$ / R</b>             |    |            |                         |        |            |           |           |               |                   |            |        | <b>1,859,390,104.50</b> | <b>151,952</b>   | <b>4,545,555</b> |
| \$ / R MAXI                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 12.13890  |           | 12.12860      |                   |            | 0.0000 | 0.00                    | 0                | 477              |
| \$ / R MAXI                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 12.29580  |           | 12.28550      |                   |            | 0.0000 | 0.00                    | 0                | 69               |
| \$ / R MAXI                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 12.44810  |           | 12.43910      |                   |            | 0.0000 | 0.00                    | 0                | 45               |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 12.59350  |           | 12.58460      |                   |            | 0.0000 | 0.00                    | 0                | 3                |
| \$ / R MAXI                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 12.89970  |           | 12.88910      |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| <b>Total \$ / R MAXI Future</b> |    |            |                         |        |            |           |           |               |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>594</b>       |
| \$ / R MAXI                     | On | 19/03/2018 | Foreign Exchange Option | 13.72  | Call       |           |           | 1,011.25280   | 1,031.894         | 20.37      | 0.0336 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 19/03/2018 | Foreign Exchange Option | 13.72  | Put        |           |           | 160,151.25280 | 159,141.893       | 20.37      | 0.9664 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 19/03/2018 | Foreign Exchange Option | 13.73  | Call       |           |           | 987.75680     | 1,008.139         | 20.39      | 0.0329 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 19/03/2018 | Foreign Exchange Option | 13.73  | Put        |           |           | 161,127.75680 | 160,118.139       | 20.39      | 0.9671 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 19/03/2018 | Foreign Exchange Option | 13.71  | Call       |           |           | 1,035.29180   | 1,056.194         | 20.35      | 0.0343 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 19/03/2018 | Foreign Exchange Option | 13.71  | Put        |           |           | 159,175.29180 | 158,166.193       | 20.35      | 0.9657 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/06/2018 | Foreign Exchange Option | 13.93  | Call       |           |           | 9,465.97530   | 9,659.402         | 18.77      | 0.1441 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/06/2018 | Foreign Exchange Option | 13.93  | Put        |           |           | 173,915.97530 | 173,079.402       | 18.77      | 0.8559 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/06/2018 | Foreign Exchange Option | 13.94  | Call       |           |           | 9,377.51190   | 9,569.664         | 18.79      | 0.1429 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/06/2018 | Foreign Exchange Option | 13.94  | Put        |           |           | 174,827.51190 | 173,989.664       | 18.79      | 0.8571 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/06/2018 | Foreign Exchange Option | 13.92  | Call       |           |           | 9,555.50960   | 9,750.221         | 18.76      | 0.1453 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/06/2018 | Foreign Exchange Option | 13.92  | Put        |           |           | 173,005.50960 | 172,170.221       | 18.76      | 0.8547 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 17/09/2018 | Foreign Exchange Option | 14.01  | Call       |           |           | 20,229.31400  | 20,551.107        | 18.05      | 0.2196 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 17/09/2018 | Foreign Exchange Option | 14.01  | Put        |           |           | 177,319.31400 | 176,741.107       | 18.05      | 0.7804 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 17/09/2018 | Foreign Exchange Option | 14.02  | Call       |           |           | 20,092.22770  | 20,412.632        | 18.06      | 0.2183 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 17/09/2018 | Foreign Exchange Option | 14.02  | Put        |           |           | 178,182.22770 | 177,602.632       | 18.06      | 0.7817 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 17/09/2018 | Foreign Exchange Option | 14.00  | Call       |           |           | 20,367.43040  | 20,690.905        | 18.03      | 0.2209 | 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 MAXI On                  | 17/09/2018    | Foreign Exchange Option | 14.00 | Put    |            | 176,457.43040 | 175,880.905 | 18.03        | 0.7791            |            | 0.00         | 0                   | 0                |                |
| \$ / R MAXI On                  | 14/12/2018    | Foreign Exchange Option | 15.21 | Put    |            | 279,915.63950 | 279,345.136 | 19.19        | 0.8371            |            | 0.00         | 0                   | 0                |                |
| \$ / R MAXI On                  | 14/12/2018    | Foreign Exchange Option | 15.19 | Call   |            | 17,517.42570  | 17,838.300  | 19.16        | 0.1642            |            | 0.00         | 0                   | 0                |                |
| \$ / R MAXI On                  | 14/12/2018    | Foreign Exchange Option | 15.19 | Put    |            | 278,057.42570 | 277,488.300 | 19.16        | 0.8358            |            | 0.00         | 0                   | 0                |                |
| \$ / R MAXI On                  | 14/12/2018    | Foreign Exchange Option | 15.20 | Call   |            | 17,446.45680  | 17,766.499  | 19.18        | 0.1636            |            | 0.00         | 0                   | 0                |                |
| \$ / R MAXI On                  | 14/12/2018    | Foreign Exchange Option | 15.20 | Put    |            | 278,986.45680 | 278,416.499 | 19.18        | 0.8364            |            | 0.00         | 0                   | 0                |                |
| \$ / R MAXI On                  | 14/12/2018    | Foreign Exchange Option | 15.21 | Call   |            | 17,375.63950  | 17,695.136  | 19.19        | 0.1629            |            | 0.00         | 0                   | 0                |                |
| \$ / R MAXI On                  | 14/06/2019    | Foreign Exchange Option | 14.37 | Call   |            | 52,787.46560  | 53,198.062  | 17.76        | 0.3367            |            | 0.00         | 0                   | 0                |                |
| \$ / R MAXI On                  | 14/06/2019    | Foreign Exchange Option | 14.37 | Put    |            | 200,877.46560 | 200,228.061 | 17.76        | 0.6633            |            | 0.00         | 0                   | 0                |                |
| \$ / R MAXI On                  | 14/06/2019    | Foreign Exchange Option | 14.38 | Call   |            | 52,588.91560  | 52,998.780  | 17.78        | 0.3356            |            | 0.00         | 0                   | 0                |                |
| \$ / R MAXI On                  | 14/06/2019    | Foreign Exchange Option | 14.38 | Put    |            | 201,678.91560 | 201,028.780 | 17.78        | 0.6644            |            | 0.00         | 0                   | 0                |                |
| \$ / R MAXI On                  | 14/06/2019    | Foreign Exchange Option | 14.36 | Call   |            | 52,986.94610  | 53,398.276  | 17.75        | 0.3378            |            | 0.00         | 0                   | 0                |                |
| \$ / R MAXI On                  | 14/06/2019    | Foreign Exchange Option | 14.36 | Put    |            | 200,076.94610 | 199,428.276 | 17.75        | 0.6622            |            | 0.00         | 0                   | 0                |                |
| <b>Total \$ / R MAXI Option</b> |               |                         |       |        |            |               |             |              |                   |            |              | <b>0.00</b>         | <b>0</b>         | <b>0</b>       |
| <b>Total \$ / R MAXI</b>        |               |                         |       |        |            |               |             |              |                   |            |              | <b>0.00</b>         | <b>0</b>         | <b>594</b>     |
| £ / R                           | On 01/03/2018 | Foreign Exchange Future |       |        | 16.73240   | 16.99800      |             |              | 0.0000            |            | 0.00         | 0                   | 17               |                |
| £ / R                           | On 15/03/2018 | Foreign Exchange Future |       |        | 16.77690   | 17.04140      |             |              | 0.0000            |            | 0.00         | 0                   | 38               |                |
| £ / R                           | On 19/03/2018 | Foreign Exchange Future |       |        | 16.79000   | 17.05460      |             |              | 0.0000            |            | 4,197,500.00 | 250                 | 196,209          |                |
| £ / R                           | On 30/04/2018 | Foreign Exchange Future |       |        | 16.92470   | 17.18910      |             |              | 0.0000            |            | 0.00         | 0                   | 9                |                |
| £ / R                           | On 18/06/2018 | Foreign Exchange Future |       |        | 17.07370   | 17.33970      |             |              | 0.0000            |            | 0.00         | 0                   | 10,315           |                |
| £ / R                           | On 17/09/2018 | Foreign Exchange Future |       |        | 17.35310   | 17.62320      |             |              | 0.0000            |            | 0.00         | 0                   | 13,656           |                |
| £ / R                           | On 14/12/2018 | Foreign Exchange Future |       |        | 17.62230   | 17.89470      |             |              | 0.0000            |            | 0.00         | 0                   | 895              |                |
| £ / R                           | On 18/03/2019 | Foreign Exchange Future |       |        | 17.91760   | 18.19240      |             |              | 0.0000            |            | 0.00         | 0                   | 948              |                |
| £ / R                           | On 14/06/2019 | Foreign Exchange Future |       |        | 18.19600   | 18.47260      |             |              | 0.0000            |            | 0.00         | 0                   | 0                |                |
| <b>Total £ / R Future</b>       |               |                         |       |        |            |               |             |              |                   |            |              | <b>4,197,500.00</b> | <b>250</b>       | <b>222,087</b> |
| £ / R                           | On 01/03/2018 | Foreign Exchange Option | 19.23 | Put    |            | 2,236.89020   | 2,501.129   | 25.45        | 0.9894            |            | 0.00         | 0                   | 0                |                |
| £ / R                           | On 01/03/2018 | Foreign Exchange Option | 19.23 | Call   |            | 4.89020       | 3.529       | 25.45        | 0.0106            |            | 0.00         | 0                   | 0                |                |
| £ / R                           | On 15/03/2018 | Foreign Exchange Option | 19.05 | Put    |            | 2,026.82360   | 2,284.898   | 21.50        | 0.9715            |            | 0.00         | 0                   | 0                |                |
| £ / R                           | On 15/03/2018 | Foreign Exchange Option | 19.05 | Call   |            | 18.22360      | 11.798      | 21.50        | 0.0285            |            | 0.00         | 0                   | 0                |                |
| £ / R                           | On 19/03/2018 | Foreign Exchange Option | 17.22 | Call   |            | 304.17150     | 215.133     | 17.97        | 0.3420            |            | 0.00         | 0                   | 0                |                |
| £ / R                           | On 19/03/2018 | Foreign Exchange Option | 17.22 | Put    |            | 469.57150     | 645.133     | 17.97        | 0.6580            |            | 0.00         | 0                   | 0                |                |
| £ / R                           | On 19/03/2018 | Foreign Exchange Option | 17.23 | Call   |            | 300.39690     | 212.290     | 17.99        | 0.3385            |            | 0.00         | 0                   | 0                |                |
| £ / R                           | On 19/03/2018 | Foreign Exchange Option | 17.23 | Put    |            | 475.79690     | 652.290     | 17.99        | 0.6615            |            | 0.00         | 0                   | 0                |                |
| £ / R                           | On 19/03/2018 | Foreign Exchange Option | 17.21 | Call   |            | 307.98340     | 218.008     | 17.95        | 0.3455            |            | 0.00         | 0                   | 0                |                |
| £ / R                           | On 19/03/2018 | Foreign Exchange Option | 17.21 | Put    |            | 463.38340     | 638.008     | 17.95        | 0.6545            |            | 0.00         | 0                   | 0                |                |
| £ / R                           | On 19/03/2018 | Foreign Exchange Option | 17.00 | Call   |            | 398.54090     | 286.486     | 17.58        | 0.4244            |            | 0.00         | 0                   | 0                |                |
| £ / R                           | On 19/03/2018 | Foreign Exchange Option | 17.00 | Put    |            | 343.94090     | 496.486     | 17.58        | 0.5756            |            | 0.00         | 0                   | 500              |                |
| £ / R                           | On 19/03/2018 | Foreign Exchange Option | 20.14 | Put    |            | 3,091.03070   | 3,354.041   | 23.68        | 0.9904            |            | 0.00         | 0                   | 0                |                |
| £ / R                           | On 19/03/2018 | Foreign Exchange Option | 20.14 | Call   |            | 5.63070       | 4.041       | 23.68        | 0.0096            |            | 0.00         | 0                   | 500              |                |
| £ / R                           | On 19/03/2018 | Foreign Exchange Option | 19.00 | Put    |            | 1,970.19080   | 2,226.308   | 21.02        | 0.9632            |            | 0.00         | 0                   | 0                |                |
| £ / R                           | On 19/03/2018 | Foreign Exchange Option | 19.00 | Call   |            | 24.79080      | 16.308      | 21.02        | 0.0368            |            | 0.00         | 0                   | 1,500            |                |
| £ / R                           | On 30/04/2018 | Foreign Exchange Option | 17.23 | Put    |            | 554.94710     | 714.032     | 17.18        | 0.5722            |            | 0.00         | 0                   | 0                |                |
| £ / R                           | On 30/04/2018 | Foreign Exchange Option | 17.23 | Call   |            | 514.04710     | 408.732     | 17.18        | 0.4278            |            | 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 | 17.90  | Call       |           |           | 465.67650    | 384.897           | 17.48      | 0.3435 | 0.00                | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.90  | Put        |           |           | 1,025.97650  | 1,211.197         | 17.48      | 0.6565 | 0.00                | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.91  | Call       |           |           | 462.53680    | 382.267           | 17.49      | 0.3416 | 0.00                | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.91  | Put        |           |           | 1,032.83680  | 1,218.567         | 17.49      | 0.6584 | 0.00                | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.89  | Call       |           |           | 468.83560    | 387.587           | 17.47      | 0.3454 | 0.00                | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.89  | Put        |           |           | 1,019.13560  | 1,203.886         | 17.47      | 0.6546 | 0.00                | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.50  | Call       |           |           | 608.09070    | 506.873           | 17.07      | 0.4238 | 0.00                | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.50  | Put        |           |           | 768.39070    | 933.173           | 17.07      | 0.5762 | 0.00                | 0                | 500            |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 20.40  | Put        |           |           | 3,141.27250  | 3,391.135         | 19.96      | 0.9251 | 0.00                | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 20.40  | Call       |           |           | 80.97250     | 64.835            | 19.96      | 0.0749 | 0.00                | 0                | 500            |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.26  | Call       |           |           | 650.84810    | 563.142           | 17.21      | 0.3766 | 0.00                | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.26  | Put        |           |           | 1,287.64810  | 1,470.042         | 17.21      | 0.6234 | 0.00                | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.24  | Call       |           |           | 657.38330    | 568.770           | 17.19      | 0.3796 | 0.00                | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.24  | Put        |           |           | 1,274.18330  | 1,455.670         | 17.19      | 0.6204 | 0.00                | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.25  | Call       |           |           | 654.10820    | 565.949           | 17.20      | 0.3781 | 0.00                | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.25  | Put        |           |           | 1,280.90820  | 1,462.849         | 17.20      | 0.6219 | 0.00                | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.12  | Call       |           |           | 975.45970    | 864.985           | 16.75      | 0.4586 | 0.00                | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.12  | Put        |           |           | 1,200.75970  | 1,362.685         | 16.75      | 0.5414 | 0.00                | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.13  | Call       |           |           | 971.53580    | 861.427           | 16.76      | 0.4572 | 0.00                | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.13  | Put        |           |           | 1,206.83580  | 1,369.127         | 16.76      | 0.5428 | 0.00                | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.11  | Call       |           |           | 979.39790    | 868.557           | 16.74      | 0.4599 | 0.00                | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.11  | Put        |           |           | 1,194.69790  | 1,356.257         | 16.74      | 0.5401 | 0.00                | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.30  | Call       |           |           | 1,187.13020  | 1,067.451         | 16.50      | 0.4859 | 0.00                | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.30  | Put        |           |           | 1,294.73020  | 1,449.850         | 16.50      | 0.5141 | 0.00                | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.31  | Call       |           |           | 1,183.05530  | 1,063.710         | 16.51      | 0.4847 | 0.00                | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.31  | Put        |           |           | 1,300.65530  | 1,456.110         | 16.51      | 0.5153 | 0.00                | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.29  | Call       |           |           | 1,191.21790  | 1,071.203         | 16.49      | 0.4871 | 0.00                | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.29  | Put        |           |           | 1,288.81790  | 1,443.603         | 16.49      | 0.5129 | 0.00                | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.64  | Call       |           |           | 1,299.62950  | 1,177.396         | 16.33      | 0.4869 | 0.00                | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.64  | Put        |           |           | 1,467.02950  | 1,621.396         | 16.33      | 0.5131 | 0.00                | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.62  | Call       |           |           | 1,307.63760  | 1,184.787         | 16.32      | 0.4891 | 0.00                | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.62  | Put        |           |           | 1,455.03760  | 1,608.787         | 16.32      | 0.5109 | 0.00                | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.63  | Call       |           |           | 1,303.62780  | 1,181.086         | 16.32      | 0.4880 | 0.00                | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.63  | Put        |           |           | 1,461.02780  | 1,615.086         | 16.32      | 0.5120 | 0.00                | 0                | 0              |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>3,500</b>   |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>4,197,500.00</b> | <b>250</b>       | <b>225,587</b> |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 0.11163   |           | 0.11103      |                   |            | 0.0000 | 0.00                | 0                | 5,608          |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 0.11376   |           | 0.11314      |                   |            | 0.0000 | 0.00                | 0                | 0              |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 0.11593   |           | 0.11530      |                   |            | 0.0000 | 0.00                | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 0.12572   |           | 0.12501      |                   |            | 0.0000 | 0.00                | 0                | 0              |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>5,608</b>   |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.12   | Call       |           |           | 38.17360     | 45.716            | 19.56      | 0.1325 | 0.00                | 0                | 0              |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.12   | Put        |           |           | 934.77360    | 883.016           | 19.56      | 0.8675 | 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 | 0.13   | Call       |           |           | 4.53500      | 5.576             | 22.44      | 0.0193 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,901.13500  | 1,842.876         | 22.44      | 0.9807 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.11   | Call       |           |           | 278.92960    | 313.936           | 15.65      | 0.6240 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.11   | Put        |           |           | 175.52960    | 151.236           | 15.65      | 0.3760 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.13   | Call       |           |           | 100.99990    | 109.475           | 20.93      | 0.1562 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,787.39990  | 1,733.375         | 20.93      | 0.8438 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.14   | Call       |           |           | 44.66340     | 51.049            | 23.27      | 0.0762 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.14   | Put        |           |           | 2,731.06340  | 2,674.949         | 23.27      | 0.9238 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.12   | Call       |           |           | 247.98710    | 266.720           | 18.78      | 0.3364 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.12   | Put        |           |           | 934.38710    | 890.620           | 18.78      | 0.6636 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.13   | Call       |           |           | 246.78180    | 268.821           | 20.48      | 0.2608 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,716.98180  | 1,675.721         | 20.48      | 0.7392 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.14   | Call       |           |           | 156.75630    | 174.980           | 23.24      | 0.1697 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.14   | Put        |           |           | 2,626.95630  | 2,581.880         | 23.24      | 0.8303 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.12   | Call       |           |           | 461.25700    | 492.524           | 18.54      | 0.4334 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.12   | Put        |           |           | 931.45700    | 899.424           | 18.54      | 0.5666 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.13   | Call       |           |           | 945.29450    | 978.915           | 20.02      | 0.4888 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,444.29450  | 1,406.415         | 20.02      | 0.5112 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.14   | Call       |           |           | 683.26770    | 709.566           | 21.25      | 0.3769 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.14   | Put        |           |           | 2,182.26770  | 2,137.066         | 21.25      | 0.6231 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.12   | Call       |           |           | 1,324.93100  | 1,366.994         | 18.64      | 0.6270 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.12   | Put        |           |           | 823.93100    | 794.494           | 18.64      | 0.3730 | 0.00                 | 0                | 0              |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>5,608</b>   |
| € / R                     | On | 15/02/2018 | Foreign Exchange Future |        |            | 14.81130  |           | 14.82770     |                   |            | 0.0000 | 0.00                 | 0                | 44             |
| € / R                     | On | 28/02/2018 | Foreign Exchange Future |        |            | 14.85240  |           | 14.86880     |                   |            | 0.0000 | 0.00                 | 0                | 337            |
| € / R                     | On | 15/03/2018 | Foreign Exchange Future |        |            | 14.90040  |           | 14.91530     |                   |            | 0.0000 | 0.00                 | 0                | 63             |
| € / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 14.91370  |           | 14.92850     |                   |            | 0.0000 | 12,378,371.00        | 830              | 106,239        |
| € / R                     | On | 29/03/2018 | Foreign Exchange Future |        |            | 14.94680  |           | 14.96120     |                   |            | 0.0000 | 0.00                 | 0                | 3              |
| € / R                     | On | 30/04/2018 | Foreign Exchange Future |        |            | 15.05050  |           | 15.06380     |                   |            | 0.0000 | 0.00                 | 0                | 16             |
| € / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 15.20650  |           | 15.21940     |                   |            | 0.0000 | 4,333,852.50         | 285              | 15,287         |
| € / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 15.50390  |           | 15.51730     |                   |            | 0.0000 | 0.00                 | 0                | 45,425         |
| € / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 15.79610  |           | 15.81030     |                   |            | 0.0000 | 0.00                 | 0                | 2,962          |
| € / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 16.09930  |           | 16.11130     |                   |            | 0.0000 | 0.00                 | 0                | 1,088          |
| € / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 16.39150  |           | 16.40230     |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>16,712,223.50</b> | <b>1,115</b>     | <b>171,464</b> |
| € / R                     | On | 15/02/2018 | Foreign Exchange Option | 16.07  | Put        |           |           | 1,242.76090  | 1,258.951         | 22.07      | 0.9979 | 0.00                 | 0                | 0              |
| € / R                     | On | 15/02/2018 | Foreign Exchange Option | 16.07  | Call       |           |           | 0.46090      | 0.251             | 22.07      | 0.0021 | 0.00                 | 0                | 0              |
| € / R                     | On | 28/02/2018 | Foreign Exchange Option | 16.41  | Put        |           |           | 1,546.15880  | 1,562.631         | 20.96      | 0.9804 | 0.00                 | 0                | 1,647          |
| € / R                     | On | 28/02/2018 | Foreign Exchange Option | 16.41  | Call       |           |           | 4.95880      | 5.031             | 20.96      | 0.0196 | 0.00                 | 0                | 0              |
| € / R                     | On | 15/03/2018 | Foreign Exchange Option | 17.01  | Put        |           |           | 2,100.70110  | 2,115.177         | 20.21      | 0.9828 | 0.00                 | 0                | 0              |
| € / R                     | On | 15/03/2018 | Foreign Exchange Option | 17.01  | Call       |           |           | 6.00110      | 5.577             | 20.21      | 0.0172 | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.00  | Put        |           |           | 24.30350     | 23.358            | 13.91      | 0.0763 | 0.00                 | 0                | 0              |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 14.00  | Call       |           |           | 952.80350    | 937.058           | 13.91      | 0.9237 | 0.00          | 0                | 0             |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 17.00  | Put        |           |           | 2,079.49380  | 2,094.255         | 19.96      | 0.9773 | 0.00          | 0                | 0             |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 17.00  | Call       |           |           | 7.99380      | 7.955             | 19.96      | 0.0227 | 0.00          | 0                | 620           |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 15.05  | Call       |           |           | 236.31050    | 230.932           | 15.25      | 0.4363 | 0.00          | 0                | 0             |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 15.05  | Put        |           |           | 357.81050    | 367.232           | 15.25      | 0.5637 | 0.00          | 0                | 5,648         |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 15.10  | Call       |           |           | 218.51200    | 213.465           | 15.40      | 0.4110 | 0.00          | 0                | 0             |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 15.10  | Put        |           |           | 390.01200    | 399.765           | 15.40      | 0.5890 | 0.00          | 0                | 14,172        |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,931.27830  | 1,916.704         | 18.47      | 0.9902 | 0.00          | 0                | 0             |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 2.77830      | 3.004             | 18.47      | 0.0098 | 0.00          | 0                | 0             |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 14.85  | Call       |           |           | 321.91020    | 314.445           | 14.69      | 0.5454 | 0.00          | 0                | 0             |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 14.85  | Put        |           |           | 243.41020    | 250.745           | 14.69      | 0.4546 | 0.00          | 0                | 0             |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 16.50  | Put        |           |           | 1,588.38150  | 1,603.245         | 18.41      | 0.9528 | 0.00          | 0                | 0             |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 16.50  | Call       |           |           | 16.88150     | 16.945            | 18.41      | 0.0472 | 0.00          | 0                | 643           |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 16.39  | Call       |           |           | 20.73820     | 20.313            | 18.08      | 0.0561 | 0.00          | 0                | 0             |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 16.39  | Put        |           |           | 1,482.23820  | 1,496.613         | 18.08      | 0.9439 | 0.00          | 0                | 0             |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 14.86  | Call       |           |           | 317.03900    | 309.663           | 14.72      | 0.5397 | 0.00          | 0                | 0             |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 14.86  | Put        |           |           | 248.53900    | 255.963           | 14.72      | 0.4603 | 0.00          | 0                | 0             |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 14.87  | Call       |           |           | 312.22780    | 304.938           | 14.74      | 0.5341 | 0.00          | 0                | 0             |
| € / R            | On | 19/03/2018 | Foreign Exchange Option | 14.87  | Put        |           |           | 253.72780    | 261.238           | 14.74      | 0.4659 | 0.00          | 0                | 0             |
| € / R            | On | 29/03/2018 | Foreign Exchange Option | 17.21  | Put        |           |           | 2,260.63070  | 2,274.591         | 19.98      | 0.9719 | 0.00          | 0                | 0             |
| € / R            | On | 29/03/2018 | Foreign Exchange Option | 17.21  | Call       |           |           | 11.83070     | 11.391            | 19.98      | 0.0281 | 0.00          | 0                | 0             |
| € / R            | On | 30/04/2018 | Foreign Exchange Option | 15.24  | Put        |           |           | 508.96530    | 517.756           | 14.72      | 0.5585 | 0.00          | 0                | 0             |
| € / R            | On | 30/04/2018 | Foreign Exchange Option | 15.24  | Call       |           |           | 332.76530    | 328.256           | 14.72      | 0.4415 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 15.50  | Put        |           |           | 686.75470    | 695.769           | 14.73      | 0.5693 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 15.51  | Call       |           |           | 402.84920    | 398.998           | 14.75      | 0.4280 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 15.51  | Put        |           |           | 693.44920    | 702.498           | 14.75      | 0.5720 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 15.49  | Put        |           |           | 680.09080    | 689.070           | 14.71      | 0.5665 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 14.01  | Call       |           |           | 1,274.04890  | 1,262.137         | 12.05      | 0.8810 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 14.01  | Put        |           |           | 64.64890     | 65.637            | 12.05      | 0.1190 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 13.00  | Call       |           |           | 2,233.65950  | 2,220.790         | 14.14      | 0.9717 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 14.25950     | 14.290            | 14.14      | 0.0283 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 15.50  | Call       |           |           | 406.15470    | 402.269           | 14.73      | 0.4307 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 14.25  | Put        |           |           | 114.02190    | 116.391           | 12.55      | 0.1820 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 16.00  | Call       |           |           | 270.06520    | 267.616           | 15.68      | 0.3089 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 16.00  | Put        |           |           | 1,050.66520  | 1,061.116         | 15.68      | 0.6911 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 21.63  | Put        |           |           | 6,413.45540  | 6,426.311         | 22.21      | 0.9954 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 21.63  | Call       |           |           | 2.85540      | 2.811             | 22.21      | 0.0046 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 15.49  | Call       |           |           | 409.49080    | 405.570           | 14.71      | 0.4335 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 13.97  | Put        |           |           | 58.20110     | 59.011            | 11.96      | 0.1097 | 0.00          | 0                | 7,000         |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 16.44  | Call       |           |           | 188.79380    | 187.071           | 16.47      | 0.2273 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 16.44  | Put        |           |           | 1,409.39380  | 1,420.571         | 16.47      | 0.7727 | 0.00          | 0                | 7,000         |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 18.61  | Put        |           |           | 3,422.84550  | 3,435.359         | 19.47      | 0.9542 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 18.61  | Call       |           |           | 32.24550     | 31.859            | 19.47      | 0.0458 | 0.00          | 0                | 7,000         |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 14.25  | Call       |           |           | 1,083.42190  | 1,072.891         | 12.55      | 0.8180 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 13.75  | Put        |           |           | 30.66830     | 30.774            | 11.50      | 0.0659 | 0.00          | 0                | 50,995        |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 15.25  | Call       |           |           | 498.03820    | 493.208           | 14.25      | 0.5035 | 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 | 15.25  | Put        |           |           | 528.63820    | 536.708           | 14.25      | 0.4965 | 0.00                 | 0                | 50,995         |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 20.55  | Put        |           |           | 5,339.77260  | 5,352.538         | 22.21      | 0.9866 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 20.55  | Call       |           |           | 9.17260      | 9.038             | 22.21      | 0.0134 | 0.00                 | 0                | 50,995         |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 13.97  | Call       |           |           | 1,307.60110  | 1,295.511         | 11.96      | 0.8903 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 13.75  | Call       |           |           | 1,500.06830  | 1,487.274         | 11.50      | 0.9341 | 0.00                 | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 17.12  | Call       |           |           | 266.67660    | 264.680           | 16.57      | 0.2399 | 0.00                 | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 17.12  | Put        |           |           | 1,869.37660  | 1,880.780         | 16.57      | 0.7601 | 0.00                 | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 17.10  | Call       |           |           | 269.85120    | 267.834           | 16.54      | 0.2423 | 0.00                 | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 17.10  | Put        |           |           | 1,852.55120  | 1,863.934         | 16.54      | 0.7577 | 0.00                 | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 16.00  | Call       |           |           | 509.41590    | 505.697           | 14.91      | 0.4152 | 0.00                 | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 16.00  | Put        |           |           | 992.11590    | 1,001.797         | 14.91      | 0.5848 | 0.00                 | 0                | 21,525         |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 21.63  | Put        |           |           | 6,129.66460  | 6,142.682         | 20.07      | 0.9803 | 0.00                 | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 21.63  | Call       |           |           | 16.96460     | 16.582            | 20.07      | 0.0197 | 0.00                 | 0                | 21,525         |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 15.85  | Call       |           |           | 557.12530    | 553.041           | 14.69      | 0.4457 | 0.00                 | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 15.85  | Put        |           |           | 889.82530    | 899.141           | 14.69      | 0.5543 | 0.00                 | 0                | 124,767        |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 19.56  | Put        |           |           | 4,113.42500  | 4,125.800         | 19.41      | 0.9288 | 0.00                 | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 19.56  | Call       |           |           | 70.72500     | 69.699            | 19.41      | 0.0712 | 0.00                 | 0                | 124,767        |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 14.25  | Call       |           |           | 1,421.00140  | 1,411.290         | 12.63      | 0.8183 | 0.00                 | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 14.25  | Put        |           |           | 153.70140    | 157.390           | 12.63      | 0.1817 | 0.00                 | 0                | 124,767        |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 17.11  | Call       |           |           | 268.25880    | 266.250           | 16.55      | 0.2411 | 0.00                 | 0                | 0              |
| € / R                     | On | 17/09/2018 | Foreign Exchange Option | 17.11  | Put        |           |           | 1,860.95880  | 1,872.350         | 16.55      | 0.7589 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.88  | Call       |           |           | 313.25980    | 310.968           | 16.83      | 0.2345 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.88  | Put        |           |           | 2,382.95980  | 2,394.868         | 16.83      | 0.7655 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.89  | Call       |           |           | 311.88150    | 309.600           | 16.84      | 0.2336 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.89  | Put        |           |           | 2,391.58150  | 2,403.500         | 16.84      | 0.7664 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.90  | Call       |           |           | 310.51040    | 308.239           | 16.85      | 0.2326 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.90  | Put        |           |           | 2,400.21040  | 2,412.139         | 16.85      | 0.7674 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.14  | Call       |           |           | 961.08640    | 955.703           | 14.47      | 0.5237 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.14  | Put        |           |           | 989.78640    | 996.403           | 14.47      | 0.4763 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.15  | Call       |           |           | 957.19860    | 951.833           | 14.49      | 0.5221 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.15  | Put        |           |           | 995.89860    | 1,002.533         | 14.49      | 0.4779 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.13  | Call       |           |           | 964.99080    | 959.589           | 14.46      | 0.5253 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.13  | Put        |           |           | 983.69080    | 990.289           | 14.46      | 0.4747 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.87  | Put        |           |           | 1,423.37160  | 1,430.148         | 15.31      | 0.5293 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.88  | Call       |           |           | 952.44170    | 948.430           | 15.32      | 0.4694 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.88  | Put        |           |           | 1,430.14170  | 1,436.930         | 15.32      | 0.5306 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.86  | Call       |           |           | 958.90660    | 954.877           | 15.30      | 0.4720 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.86  | Put        |           |           | 1,416.60660  | 1,423.377         | 15.30      | 0.5280 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/06/2019 | Foreign Exchange Option | 16.87  | Call       |           |           | 955.67160    | 951.648           | 15.31      | 0.4707 | 0.00                 | 0                | 0              |
| <b>Total € / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>614,066</b> |
| <b>Total € / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>16,712,223.50</b> | <b>1,115</b>     | <b>785,530</b> |
| AU\$ / R                  | On | 28/02/2018 | Foreign Exchange Future |        |            | 9.46920   |           | 9.45110      |                   |            | 0.0000 | 0.00                 | 0                | 46             |
| AU\$ / R                  | On | 15/03/2018 | Foreign Exchange Future |        |            | 9.48990   |           | 9.47090      |                   |            | 0.0000 | 0.00                 | 0                | 4              |
| AU\$ / R                  | On | 19/03/2018 | Foreign Exchange Future |        |            | 9.49550   |           | 9.47640      |                   |            | 0.0000 | 7,311,535.00         | 770              | 11,428         |

| 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 Future |        |            | 9.61930   |           | 9.60020      |                   |            | 0.0000 | 0.00                | 0                | 5,799         |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 9.74450   |           | 9.72590      |                   |            | 0.0000 | 0.00                | 0                | 400           |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 9.86470   |           | 9.84600      |                   |            | 0.0000 | 0.00                | 0                | 10,812        |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 10.11810  |           | 10.09890     |                   |            | 0.0000 | 0.00                | 0                | 0             |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>7,311,535.00</b> | <b>770</b>       | <b>28,489</b> |
| AU\$ / R                     | On | 28/02/2018 | Foreign Exchange Option | 10.55  | Put        |           |           | 1,100.45870  | 1,082.399         | 20.41      | 0.9892 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 28/02/2018 | Foreign Exchange Option | 10.55  | Call       |           |           | 1.55870      | 1.599             | 20.41      | 0.0108 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 15/03/2018 | Foreign Exchange Option | 9.72   | Put        |           |           | 324.49420    | 308.273           | 14.44      | 0.6990 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 15/03/2018 | Foreign Exchange Option | 9.72   | Call       |           |           | 75.39420     | 78.173            | 14.44      | 0.3010 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 10.00  | Put        |           |           | 559.16450    | 540.740           | 15.26      | 0.8477 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 10.01  | Call       |           |           | 34.32490     | 34.978            | 15.28      | 0.1479 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 10.01  | Put        |           |           | 567.92490    | 549.478           | 15.28      | 0.8521 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.99   | Call       |           |           | 36.68290     | 37.417            | 15.23      | 0.1566 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.99   | Put        |           |           | 550.28290    | 531.917           | 15.23      | 0.8434 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 10.00  | Call       |           |           | 35.56450     | 36.240            | 15.26      | 0.1523 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.50  | Call       |           |           | 79.14370     | 79.898            | 15.19      | 0.1774 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.50  | Put        |           |           | 978.94370    | 960.598           | 15.19      | 0.8226 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.51  | Call       |           |           | 77.97820     | 78.700            | 15.21      | 0.1751 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.51  | Put        |           |           | 987.77820    | 969.400           | 15.21      | 0.8249 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.49  | Call       |           |           | 80.32890     | 81.114            | 15.16      | 0.1798 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.49  | Put        |           |           | 970.12890    | 951.814           | 15.16      | 0.8202 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.12  | Put        |           |           | 1,484.56760  | 1,466.780         | 15.78      | 0.8453 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.13  | Call       |           |           | 89.50110     | 90.290            | 15.79      | 0.1532 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.13  | Put        |           |           | 1,493.60110  | 1,475.790         | 15.79      | 0.8468 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.11  | Call       |           |           | 91.44340     | 92.282            | 15.76      | 0.1561 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.11  | Put        |           |           | 1,475.54340  | 1,457.782         | 15.76      | 0.8439 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.12  | Call       |           |           | 90.46760     | 91.280            | 15.78      | 0.1547 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.48  | Call       |           |           | 121.30060    | 124.182           | 16.08      | 0.1703 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.48  | Put        |           |           | 1,755.30060  | 1,739.482         | 16.08      | 0.8297 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.49  | Call       |           |           | 120.27800    | 123.130           | 16.09      | 0.1690 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.49  | Put        |           |           | 1,764.27800  | 1,748.430         | 16.09      | 0.8310 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.47  | Call       |           |           | 122.33260    | 125.241           | 16.06      | 0.1716 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.47  | Put        |           |           | 1,746.33260  | 1,730.541         | 16.06      | 0.8284 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.01  | Call       |           |           | 343.95340    | 350.589           | 14.55      | 0.3384 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.01  | Put        |           |           | 1,255.05340  | 1,242.489         | 14.55      | 0.6616 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.02  | Call       |           |           | 341.78360    | 348.376           | 14.56      | 0.3366 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.02  | Put        |           |           | 1,262.88360  | 1,250.276         | 14.56      | 0.6634 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.00  | Call       |           |           | 346.13860    | 352.817           | 14.53      | 0.3401 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.00  | Put        |           |           | 1,247.23860  | 1,234.717         | 14.53      | 0.6599 | 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>7,311,535.00</b> | <b>770</b>       | <b>28,489</b> |
| CAD/ R                       | On | 19/03/2018 | Foreign Exchange Future |        |            | 9.64070   |           | 9.65230      |                   |            | 0.0000 | 0.00                | 0                | 1,050         |
| CAD/ R                       | On | 18/06/2018 | Foreign Exchange Future |        |            | 9.77820   |           | 9.78860      |                   |            | 0.0000 | 0.00                | 0                | 300           |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| <b>Total CAD/ R Future</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,350</b>  |
| CAD/ R                      | On | 19/03/2018 | Foreign Exchange Option | 10.07  | Call       |           |           | 62.32950     | 58.970            | 16.27      | 0.2108 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 19/03/2018 | Foreign Exchange Option | 10.07  | Put        |           |           | 480.02950    | 488.270           | 16.27      | 0.7892 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 19/03/2018 | Foreign Exchange Option | 10.08  | Call       |           |           | 60.66750     | 57.368            | 16.31      | 0.2060 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 19/03/2018 | Foreign Exchange Option | 10.08  | Put        |           |           | 488.36750    | 496.668           | 16.31      | 0.7940 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 19/03/2018 | Foreign Exchange Option | 10.06  | Call       |           |           | 64.03490     | 60.615            | 16.23      | 0.2158 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 19/03/2018 | Foreign Exchange Option | 10.06  | Put        |           |           | 471.73490    | 479.915           | 16.23      | 0.7842 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/06/2018 | Foreign Exchange Option | 10.82  | Call       |           |           | 83.67860     | 81.548            | 16.68      | 0.1656 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/06/2018 | Foreign Exchange Option | 10.82  | Put        |           |           | 1,115.07860  | 1,123.348         | 16.68      | 0.8344 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/06/2018 | Foreign Exchange Option | 10.83  | Call       |           |           | 82.51990     | 80.403            | 16.70      | 0.1636 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/06/2018 | Foreign Exchange Option | 10.83  | Put        |           |           | 1,123.91990  | 1,132.203         | 16.70      | 0.8364 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/06/2018 | Foreign Exchange Option | 10.81  | Call       |           |           | 84.85380     | 82.711            | 16.66      | 0.1677 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 18/06/2018 | Foreign Exchange Option | 10.81  | Put        |           |           | 1,106.25380  | 1,114.511         | 16.66      | 0.8323 | 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>1,350</b>  |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 12.96890  |           | 12.93860     |                   |            | 0.0000 | 0.00          | 0                | 1,215         |
| CHF / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 13.23680  |           | 13.20380     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CHF / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 13.51020  |           | 13.47570     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 14.61750  |           | 14.57690     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total CHF / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,215</b>  |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.15  | Call       |           |           | 18.74500     | 19.343            | 17.32      | 0.0628 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.15  | Put        |           |           | 1,230.14500  | 1,200.443         | 17.32      | 0.9372 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.16  | Call       |           |           | 18.30160     | 18.881            | 17.34      | 0.0615 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.16  | Put        |           |           | 1,239.70160  | 1,209.981         | 17.34      | 0.9385 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.14  | Call       |           |           | 19.19870     | 19.816            | 17.30      | 0.0642 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.14  | Put        |           |           | 1,220.59870  | 1,190.916         | 17.30      | 0.9358 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/06/2018 | Foreign Exchange Option | 14.53  | Call       |           |           | 116.73920    | 120.766           | 16.33      | 0.1809 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/06/2018 | Foreign Exchange Option | 14.53  | Put        |           |           | 1,442.93920  | 1,413.966         | 16.33      | 0.8191 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/06/2018 | Foreign Exchange Option | 14.54  | Call       |           |           | 115.42750    | 119.677           | 16.35      | 0.1794 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/06/2018 | Foreign Exchange Option | 14.54  | Put        |           |           | 1,451.62750  | 1,422.877         | 16.35      | 0.8206 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/06/2018 | Foreign Exchange Option | 14.55  | Call       |           |           | 114.12980    | 118.600           | 16.37      | 0.1779 | 0.00          | 0                | 0             |
| CHF / R                     | On | 18/06/2018 | Foreign Exchange Option | 14.55  | Put        |           |           | 1,460.32980  | 1,431.800         | 16.37      | 0.8221 | 0.00          | 0                | 0             |
| CHF / R                     | On | 17/09/2018 | Foreign Exchange Option | 15.04  | Call       |           |           | 195.86290    | 201.238           | 16.37      | 0.2176 | 0.00          | 0                | 0             |
| CHF / R                     | On | 17/09/2018 | Foreign Exchange Option | 15.04  | Put        |           |           | 1,760.16290  | 1,731.038         | 16.37      | 0.7824 | 0.00          | 0                | 0             |
| CHF / R                     | On | 17/09/2018 | Foreign Exchange Option | 15.05  | Call       |           |           | 194.49650    | 199.836           | 16.39      | 0.2163 | 0.00          | 0                | 0             |
| CHF / R                     | On | 17/09/2018 | Foreign Exchange Option | 15.05  | Put        |           |           | 1,768.79650  | 1,739.636         | 16.39      | 0.7837 | 0.00          | 0                | 0             |
| CHF / R                     | On | 17/09/2018 | Foreign Exchange Option | 15.03  | Call       |           |           | 197.23980    | 202.651           | 16.36      | 0.2189 | 0.00          | 0                | 0             |
| CHF / R                     | On | 17/09/2018 | Foreign Exchange Option | 15.03  | Put        |           |           | 1,751.53980  | 1,722.451         | 16.36      | 0.7811 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.72  | Call       |           |           | 920.84570    | 936.981           | 14.58      | 0.5172 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.72  | Put        |           |           | 1,063.94570  | 1,039.481         | 14.58      | 0.4828 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.73  | Call       |           |           | 917.32330    | 933.381           | 14.59      | 0.5156 | 0.00          | 0                | 0             |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.73  | Put        |           |           | 1,070.42330  | 1,045.881         | 14.59      | 0.4844 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.74  | Call       |           |           | 913.81690    | 929.796           | 14.61      | 0.5141 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.74  | Put        |           |           | 1,076.91690  | 1,052.296         | 14.61      | 0.4859 | 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>1,215</b>  |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 1.91670   |           | 1.90380      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 1.93100   |           | 1.91800      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 1.94560   |           | 1.93290      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.98960   |           | 1.97730      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total CNH / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.93   | Call       |           |           | 266.43160    | 313.258           | 15.19      | 0.4536 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.93   | Put        |           |           | 528.43160    | 446.258           | 15.19      | 0.5464 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.94   | Call       |           |           | 233.65220    | 275.889           | 15.36      | 0.4133 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.94   | Put        |           |           | 595.65220    | 508.889           | 15.36      | 0.5867 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.92   | Call       |           |           | 302.96900    | 354.686           | 15.02      | 0.4955 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.92   | Put        |           |           | 464.96900    | 387.686           | 15.02      | 0.5045 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.02   | Call       |           |           | 333.65570    | 367.643           | 15.54      | 0.3294 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.02   | Put        |           |           | 1,353.65570  | 1,257.644         | 15.54      | 0.6706 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.03   | Call       |           |           | 311.50230    | 343.665           | 15.66      | 0.3119 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.03   | Put        |           |           | 1,431.50230  | 1,333.665         | 15.66      | 0.6881 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.01   | Call       |           |           | 357.34190    | 393.258           | 15.42      | 0.3477 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.01   | Put        |           |           | 1,277.34190  | 1,183.258         | 15.42      | 0.6523 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.13   | Put        |           |           | 2,307.82600  | 2,204.346         | 16.35      | 0.7422 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.14   | Call       |           |           | 321.13100    | 343.646           | 16.44      | 0.2476 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.14   | Put        |           |           | 2,392.13100  | 2,287.646         | 16.44      | 0.7524 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.15   | Call       |           |           | 306.22590    | 327.787           | 16.54      | 0.2377 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.15   | Put        |           |           | 2,477.22590  | 2,371.787         | 16.54      | 0.7623 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.13   | Call       |           |           | 336.82600    | 360.346           | 16.35      | 0.2578 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.98   | Call       |           |           | 1,363.75770  | 1,415.949         | 14.92      | 0.5456 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.98   | Put        |           |           | 1,390.75770  | 1,319.949         | 14.92      | 0.4544 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.99   | Call       |           |           | 1,323.26460  | 1,374.121         | 14.98      | 0.5341 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.99   | Put        |           |           | 1,450.26460  | 1,378.121         | 14.98      | 0.4659 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.97   | Call       |           |           | 1,405.42180  | 1,458.975         | 14.87      | 0.5571 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.97   | Put        |           |           | 1,332.42180  | 1,262.974         | 14.87      | 0.4429 | 0.00          | 0                | 0             |
| <b>Total CNH / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total CNH / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 2.01880   |           | 2.02040      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 2.06030   |           | 2.06150      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 2.10090   |           | 2.10290      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 2.31520   |           | 2.31850      |                   |            | 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 DKK / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.19   | Call       |           |           | 49.56120     | 47.438            | 18.27      | 0.0883 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.19   | Put        |           |           | 1,745.56120  | 1,759.438         | 18.27      | 0.9117 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.17   | Call       |           |           | 65.43950     | 62.792            | 18.04      | 0.1128 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.17   | Put        |           |           | 1,561.43950  | 1,574.792         | 18.04      | 0.8872 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.18   | Call       |           |           | 56.97950     | 54.605            | 18.16      | 0.0999 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.18   | Put        |           |           | 1,652.97950  | 1,666.605         | 18.16      | 0.9001 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.22   | Put        |           |           | 1,888.02030  | 1,898.459         | 17.32      | 0.7496 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.23   | Call       |           |           | 286.15530    | 284.660           | 17.44      | 0.2384 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.23   | Put        |           |           | 1,971.15530  | 1,981.660         | 17.44      | 0.7616 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.21   | Call       |           |           | 320.93240    | 319.300           | 17.21      | 0.2629 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.21   | Put        |           |           | 1,805.93240  | 1,816.300         | 17.21      | 0.7371 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.22   | Call       |           |           | 303.02030    | 301.459           | 17.32      | 0.2504 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.35   | Call       |           |           | 362.77720    | 361.444           | 17.80      | 0.2291 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.35   | Put        |           |           | 2,833.77720  | 2,852.444         | 17.80      | 0.7709 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.36   | Call       |           |           | 347.58670    | 346.333           | 17.87      | 0.2209 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.36   | Put        |           |           | 2,918.58670  | 2,937.333         | 17.87      | 0.7791 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.37   | Call       |           |           | 333.05210    | 331.883           | 17.94      | 0.2131 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.37   | Put        |           |           | 3,004.05210  | 3,022.883         | 17.94      | 0.7869 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.15   | Call       |           |           | 2,523.04790  | 2,502.033         | 14.92      | 0.6966 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.15   | Put        |           |           | 838.04790    | 850.033           | 14.92      | 0.3034 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.16   | Call       |           |           | 2,467.04810  | 2,446.394         | 14.99      | 0.6866 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.16   | Put        |           |           | 882.04810    | 894.394           | 14.99      | 0.3134 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.14   | Call       |           |           | 2,580.26570  | 2,558.887         | 14.84      | 0.7066 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.14   | Put        |           |           | 795.26570    | 806.887           | 14.84      | 0.2934 | 0.00          | 0                | 0             |
| <b>Total DKK / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total DKK / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Future |        |            | 1.55370   |           | 1.55260      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/06/2018 | Foreign Exchange Future |        |            | 1.57720   |           | 1.57620      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 17/09/2018 | Foreign Exchange Future |        |            | 1.59960   |           | 1.59870      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.72510   |           | 1.72360      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total HK\$/R Future</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.74   | Call       |           |           | 14.28220     | 14.416            | 19.42      | 0.0378 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.74   | Put        |           |           | 1,888.28220  | 1,877.416         | 19.42      | 0.9622 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.75   | Call       |           |           | 12.10280     | 12.250            | 19.64      | 0.0325 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.75   | Put        |           |           | 1,986.10280  | 1,975.250         | 19.64      | 0.9675 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.73   | Call       |           |           | 16.87210     | 16.988            | 19.19      | 0.0441 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.73   | Put        |           |           | 1,790.87210  | 1,779.988         | 19.19      | 0.9559 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/06/2018 | Foreign Exchange Option | 1.76   | Call       |           |           | 138.69200    | 140.805           | 17.97      | 0.1652 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/06/2018 | Foreign Exchange Option | 1.76   | Put        |           |           | 1,976.69200  | 1,968.805         | 17.97      | 0.8348 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/06/2018 | Foreign Exchange Option | 1.77   | Call       |           |           | 128.21120    | 130.228           | 18.10      | 0.1543 | 0.00          | 0                | 0             |



| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| HK\$/R                       | On | 18/06/2018 | Foreign Exchange Option | 1.77   | Put        |           |           | 2,066.21120  | 2,058.228         | 18.10      | 0.8457 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 18/06/2018 | Foreign Exchange Option | 1.75   | Call       |           |           | 150.06060    | 152.275           | 17.84      | 0.1769 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 18/06/2018 | Foreign Exchange Option | 1.75   | Put        |           |           | 1,888.06060  | 1,880.275         | 17.84      | 0.8231 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 17/09/2018 | Foreign Exchange Option | 1.84   | Call       |           |           | 192.06280    | 194.664           | 17.87      | 0.1737 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 17/09/2018 | Foreign Exchange Option | 1.84   | Put        |           |           | 2,605.06280  | 2,598.664         | 17.87      | 0.8263 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 17/09/2018 | Foreign Exchange Option | 1.85   | Call       |           |           | 181.17470    | 183.654           | 17.96      | 0.1652 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 17/09/2018 | Foreign Exchange Option | 1.85   | Put        |           |           | 2,694.17470  | 2,687.654         | 17.96      | 0.8348 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 17/09/2018 | Foreign Exchange Option | 1.86   | Call       |           |           | 170.92800    | 173.293           | 18.04      | 0.1570 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 17/09/2018 | Foreign Exchange Option | 1.86   | Put        |           |           | 2,783.92800  | 2,777.293         | 18.04      | 0.8430 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.76   | Call       |           |           | 1,149.84660  | 1,157.349         | 16.47      | 0.4962 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.76   | Put        |           |           | 1,513.84660  | 1,506.349         | 16.47      | 0.5038 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.77   | Call       |           |           | 1,115.63500  | 1,123.080         | 16.56      | 0.4849 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.77   | Put        |           |           | 1,579.63500  | 1,572.080         | 16.56      | 0.5151 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.75   | Call       |           |           | 1,185.20820  | 1,192.788         | 16.38      | 0.5077 | 0.00          | 0                | 0             |
| HK\$/R                       | On | 14/06/2019 | Foreign Exchange Option | 1.75   | Put        |           |           | 1,449.20820  | 1,441.788         | 16.38      | 0.4923 | 0.00          | 0                | 0             |
| <b>Total HK\$/R Option</b>   |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total HK\$/R</b>          |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| KES / R                      | On | 19/03/2018 | Foreign Exchange Future |        |            | 0.11950   |           | 0.11950      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                      | On | 18/06/2018 | Foreign Exchange Future |        |            | 0.11870   |           | 0.11810      |                   |            | 0.0000 | 0.00          | 0                | 1,145         |
| KES / R                      | On | 17/09/2018 | Foreign Exchange Future |        |            | 0.11840   |           | 0.11660      |                   |            | 0.0000 | 0.00          | 0                | 562           |
| KES / R                      | On | 14/06/2019 | Foreign Exchange Future |        |            | 0.11620   |           | 0.11930      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total KES / R Future</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,707</b>  |
| <b>Total KES / R</b>         |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,707</b>  |
| NOK/R                        | On | 19/03/2018 | Foreign Exchange Future |        |            | 1.52940   |           | 1.54520      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NOK/R                        | On | 18/06/2018 | Foreign Exchange Future |        |            | 1.55500   |           | 1.57090      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NOK/R                        | On | 17/09/2018 | Foreign Exchange Future |        |            | 1.58020   |           | 1.59670      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NOK/R                        | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.65650   |           | 1.67420      |                   |            | 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 | 19/03/2018 | Foreign Exchange Future |        |            | 8.78820   |           | 8.75650      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 8.89750   |           | 8.86560      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 9.00850   |           | 8.97650      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 9.69150   |           | 9.65330      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total NZ\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.45   | Call       |           |           | 19.16720     | 20.027            | 16.67      | 0.0929 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.45   | Put        |           |           | 712.66720    | 681.827           | 16.67      | 0.9071 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.46   | Call       |           |           | 18.46540     | 19.232            | 16.67      | 0.0897 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.46   | Put        |           |           | 721.96540    | 691.031           | 16.67      | 0.9103 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.44   | Call       |           |           | 19.89330     | 20.851            | 16.66      | 0.0961 | 0.00          | 0                | 0             |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.44   | Put        |           |           | 703.39330    | 672.651           | 16.66      | 0.9039 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.84   | Call       |           |           | 72.32970     | 76.253            | 16.77      | 0.1686 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.84   | Put        |           |           | 1,046.72970  | 1,018.753         | 16.77      | 0.8314 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.85   | Call       |           |           | 71.18550     | 75.029            | 16.79      | 0.1663 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.85   | Put        |           |           | 1,055.58550  | 1,027.529         | 16.79      | 0.8337 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.83   | Call       |           |           | 73.49180     | 77.497            | 16.76      | 0.1709 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.83   | Put        |           |           | 1,037.89180  | 1,009.997         | 16.76      | 0.8291 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.93   | Call       |           |           | 147.48460    | 154.656           | 16.44      | 0.2422 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.93   | Put        |           |           | 1,100.98460  | 1,076.156         | 16.44      | 0.7578 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.94   | Call       |           |           | 145.86360    | 152.964           | 16.46      | 0.2400 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.94   | Put        |           |           | 1,109.36360  | 1,084.464         | 16.46      | 0.7600 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.92   | Call       |           |           | 149.12160    | 156.366           | 16.43      | 0.2445 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.92   | Put        |           |           | 1,092.62160  | 1,067.866         | 16.43      | 0.7555 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.92   | Call       |           |           | 560.16410    | 579.376           | 15.19      | 0.4823 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.92   | Put        |           |           | 826.86410    | 807.876           | 15.19      | 0.5177 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.93   | Call       |           |           | 556.71410    | 575.837           | 15.20      | 0.4801 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.93   | Put        |           |           | 833.41410    | 814.337           | 15.20      | 0.5199 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.91   | Call       |           |           | 563.63150    | 582.938           | 15.18      | 0.4845 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.91   | Put        |           |           | 820.33150    | 801.438           | 15.18      | 0.5155 | 0.00          | 0                | 0             |
| <b>Total NZ\$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total NZ\$ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| PULA / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 1.25190   |           | 1.25080      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 1.26020   |           | 1.25940      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 1.26770   |           | 1.26730      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.35710   |           | 1.35790      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total PULA / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| PULA / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.30   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.30   | Put        |           |           | 492.00000    | 481.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.31   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.31   | Put        |           |           | 592.00000    | 581.000           |            | 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        |           |           | 692.00000    | 681.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/06/2018 | Foreign Exchange Option | 1.32   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/06/2018 | Foreign Exchange Option | 1.32   | Put        |           |           | 606.00000    | 598.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/06/2018 | Foreign Exchange Option | 1.33   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/06/2018 | Foreign Exchange Option | 1.33   | Put        |           |           | 706.00000    | 698.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/06/2018 | Foreign Exchange Option | 1.31   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/06/2018 | Foreign Exchange Option | 1.31   | Put        |           |           | 506.00000    | 498.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 17/09/2018 | Foreign Exchange Option | 1.37   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 17/09/2018 | Foreign Exchange Option | 1.37   | Put        |           |           | 1,027.00000  | 1,023.000         |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 17/09/2018 | Foreign Exchange Option | 1.38   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 17/09/2018 | Foreign Exchange Option | 1.38   | Put        |           |           | 1,127.00000  | 1,123.000         |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 17/09/2018 | Foreign Exchange Option | 1.36   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |

| 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 17/09/2018 Foreign Exchange Option | 1.36   | Put        |           |           | 927.00000    | 923.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R On 14/06/2019 Foreign Exchange Option | 1.32   | Call       |           |           | 379.00000    | 371.000           |            | 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       |           |           | 279.00000    | 271.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R On 14/06/2019 Foreign Exchange Option | 1.33   | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R On 14/06/2019 Foreign Exchange Option | 1.31   | Call       |           |           | 479.00000    | 471.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R On 14/06/2019 Foreign Exchange Option | 1.31   | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total PULA / R Option</b>                   |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total PULA / R</b>                          |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| QUANTO £On 19/03/2018 Foreign Exchange Future  |        |            | 1.38320   |           | 1.40610      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| QUANTO £On 18/06/2018 Foreign Exchange Future  |        |            | 1.38860   |           | 1.41140      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| QUANTO £On 17/09/2018 Foreign Exchange Future  |        |            | 1.39400   |           | 1.41680      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total QUANTO £ / \$ Future</b>              |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total QUANTO £ / \$</b>                     |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| QUANTO €On 19/03/2018 Foreign Exchange Future  |        |            | 1.22860   |           | 1.23090      |                   |            | 0.0000 | 0.00          | 0                | 2,548         |
| QUANTO €On 18/06/2018 Foreign Exchange Future  |        |            | 1.23670   |           | 1.23880      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| QUANTO €On 17/09/2018 Foreign Exchange Future  |        |            | 1.24550   |           | 1.24750      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total QUANTO € / \$ Future</b>              |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>2,548</b>  |
| <b>Total QUANTO € / \$</b>                     |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>2,548</b>  |
| R / ¥EN On 19/03/2018 Foreign Exchange Future  |        |            | 8.95840   | 0.11085   | 9.00630      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| R / ¥EN On 18/06/2018 Foreign Exchange Future  |        |            | 8.79040   | 0.11085   | 8.83890      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| R / ¥EN On 17/09/2018 Foreign Exchange Future  |        |            | 8.62580   | 0.11085   | 8.67320      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total R / ¥EN Future</b>                    |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| R / ¥EN On 19/03/2018 Foreign Exchange Option  | 8.93   | Call       |           | 0.11085   | 2,292.91050  | 2,036.345         | 16.43      | 0.5344 | 0.00          | 0                | 0             |
| R / ¥EN On 19/03/2018 Foreign Exchange Option  | 8.93   | Put        |           | 0.11085   | 1,529.91050  | 1,752.345         | 16.43      | 0.4656 | 0.00          | 0                | 0             |
| R / ¥EN On 19/03/2018 Foreign Exchange Option  | 8.94   | Call       |           | 0.11085   | 2,237.96400  | 1,979.280         | 16.37      | 0.5260 | 0.00          | 0                | 0             |
| R / ¥EN On 19/03/2018 Foreign Exchange Option  | 8.94   | Put        |           | 0.11085   | 1,574.96400  | 1,795.280         | 16.37      | 0.4740 | 0.00          | 0                | 0             |
| R / ¥EN On 19/03/2018 Foreign Exchange Option  | 8.92   | Call       |           | 0.11085   | 2,348.69660  | 2,093.829         | 16.48      | 0.5428 | 0.00          | 0                | 0             |
| R / ¥EN On 19/03/2018 Foreign Exchange Option  | 8.92   | Put        |           | 0.11085   | 1,485.69660  | 1,709.829         | 16.48      | 0.4572 | 0.00          | 0                | 0             |
| R / ¥EN On 18/06/2018 Foreign Exchange Option  | 8.89   | Call       |           | 0.11085   | 3,212.95960  | 3,008.103         | 16.62      | 0.4742 | 0.00          | 0                | 0             |
| R / ¥EN On 18/06/2018 Foreign Exchange Option  | 8.89   | Put        |           | 0.11085   | 3,723.95960  | 4,004.103         | 16.62      | 0.5258 | 0.00          | 0                | 1,200         |
| R / ¥EN On 18/06/2018 Foreign Exchange Option  | 8.67   | Call       |           | 0.11085   | 4,394.23670  | 4,139.238         | 16.93      | 0.5743 | 0.00          | 0                | 0             |
| R / ¥EN On 18/06/2018 Foreign Exchange Option  | 8.67   | Put        |           | 0.11085   | 2,705.23670  | 2,935.238         | 16.93      | 0.4257 | 0.00          | 0                | 0             |
| R / ¥EN On 18/06/2018 Foreign Exchange Option  | 8.68   | Call       |           | 0.11085   | 4,338.76460  | 4,086.013         | 16.93      | 0.5698 | 0.00          | 0                | 0             |
| R / ¥EN On 18/06/2018 Foreign Exchange Option  | 8.68   | Put        |           | 0.11085   | 2,749.76460  | 2,982.013         | 16.93      | 0.4302 | 0.00          | 0                | 0             |
| R / ¥EN On 18/06/2018 Foreign Exchange Option  | 8.66   | Call       |           | 0.11085   | 4,450.16510  | 4,192.919         | 16.93      | 0.5788 | 0.00          | 0                | 0             |
| R / ¥EN On 18/06/2018 Foreign Exchange Option  | 8.66   | Put        |           | 0.11085   | 2,661.16510  | 2,888.919         | 16.93      | 0.4212 | 0.00          | 0                | 0             |
| R / ¥EN On 17/09/2018 Foreign Exchange Option  | 8.60   | Call       |           | 0.11085   | 4,968.37860  | 4,734.120         | 17.27      | 0.5356 | 0.00          | 0                | 0             |
| R / ¥EN On 17/09/2018 Foreign Exchange Option  | 8.60   | Put        |           | 0.11085   | 4,236.37860  | 4,476.120         | 17.27      | 0.4644 | 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 / ¥EN                     | On | 17/09/2018 | Foreign Exchange Option | 8.61   | Call       |              | 0.11085   | 4,918.68110  | 4,686.076         | 17.27      | 0.5322 | 0.00          | 0                | 0             |
| R / ¥EN                     | On | 17/09/2018 | Foreign Exchange Option | 8.61   | Put        |              | 0.11085   | 4,286.68110  | 4,528.076         | 17.27      | 0.4678 | 0.00          | 0                | 0             |
| R / ¥EN                     | On | 17/09/2018 | Foreign Exchange Option | 8.62   | Call       |              | 0.11085   | 4,861.57210  | 4,630.490         | 17.24      | 0.5287 | 0.00          | 0                | 0             |
| R / ¥EN                     | On | 17/09/2018 | Foreign Exchange Option | 8.62   | Put        |              | 0.11085   | 4,329.57210  | 4,572.490         | 17.24      | 0.4713 | 0.00          | 0                | 0             |
| <b>Total R / ¥EN Option</b> |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,200</b>  |
| <b>Total R / ¥EN</b>        |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,200</b>  |
| RAIN                        | On | 19/03/2018 | Foreign Exchange Future |        |            | 22,304.01000 |           | 22,288.36000 |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total RAIN Future</b>    |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total RAIN</b>           |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 9.14180      |           | 9.13080      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 9.27790      |           | 9.26750      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 9.41150      |           | 9.40310      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 10.17420     |           | 10.16780     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total SGD / R Future</b> |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.96   | Call       |              |           | 10.54030     | 10.469            | 16.18      | 0.0530 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.96   | Put        |              |           | 839.74030    | 828.669           | 16.18      | 0.9470 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.97   | Call       |              |           | 10.12890     | 10.056            | 16.19      | 0.0512 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.97   | Put        |              |           | 849.32890    | 838.256           | 16.19      | 0.9488 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.95   | Call       |              |           | 10.96720     | 10.899            | 16.16      | 0.0550 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.95   | Put        |              |           | 830.16720    | 819.099           | 16.16      | 0.9450 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.10  | Call       |              |           | 85.41320     | 85.464            | 15.46      | 0.1900 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.10  | Put        |              |           | 917.91320    | 907.564           | 15.46      | 0.8100 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.11  | Call       |              |           | 84.14980     | 84.180            | 15.48      | 0.1875 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.11  | Put        |              |           | 926.64980    | 916.280           | 15.48      | 0.8125 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.09  | Call       |              |           | 86.69670     | 86.768            | 15.43      | 0.1925 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.09  | Put        |              |           | 909.19670    | 898.868           | 15.43      | 0.8075 | 0.00          | 0                | 0             |
| SGD / R                     | On | 17/09/2018 | Foreign Exchange Option | 10.01  | Call       |              |           | 203.27080    | 204.429           | 14.66      | 0.3139 | 0.00          | 0                | 0             |
| SGD / R                     | On | 17/09/2018 | Foreign Exchange Option | 10.01  | Put        |              |           | 810.17080    | 802.929           | 14.66      | 0.6861 | 0.00          | 0                | 0             |
| SGD / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.99   | Call       |              |           | 207.67230    | 208.877           | 14.62      | 0.3196 | 0.00          | 0                | 0             |
| SGD / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.99   | Put        |              |           | 794.57230    | 787.377           | 14.62      | 0.6804 | 0.00          | 0                | 0             |
| SGD / R                     | On | 17/09/2018 | Foreign Exchange Option | 10.00  | Call       |              |           | 205.45910    | 206.639           | 14.64      | 0.3167 | 0.00          | 0                | 0             |
| SGD / R                     | On | 17/09/2018 | Foreign Exchange Option | 10.00  | Put        |              |           | 802.35910    | 795.139           | 14.64      | 0.6833 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.99   | Call       |              |           | 735.60750    | 737.723           | 13.78      | 0.5770 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.99   | Put        |              |           | 557.80750    | 553.523           | 13.78      | 0.4230 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.00  | Call       |              |           | 731.11480    | 733.207           | 13.79      | 0.5746 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.00  | Put        |              |           | 563.31480    | 559.007           | 13.79      | 0.4254 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.01  | Call       |              |           | 726.64840    | 728.713           | 13.80      | 0.5721 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.01  | Put        |              |           | 568.84840    | 564.513           | 13.80      | 0.4279 | 0.00          | 0                | 0             |
| <b>Total SGD / R Option</b> |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value       | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| <b>Total SGD / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 3.14690   |           | 3.14700      |                   |            | 0.0000 | 0.00                | 0                | 433           |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 3.10350   |           | 3.10240      |                   |            | 0.0000 | 1,629,337.50        | 525              | 4,540         |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 3.05850   |           | 3.05870      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 3.03960   |           | 3.02110      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| <b>Total TRY / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>1,629,337.50</b> | <b>525</b>       | <b>4,973</b>  |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.52   | Call       |           |           | 1.34180      | 1.391             | 17.02      | 0.0221 | 0.00                | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.52   | Put        |           |           | 374.34180    | 374.491           | 17.02      | 0.9779 | 0.00                | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.53   | Call       |           |           | 1.24330      | 1.290             | 17.18      | 0.0205 | 0.00                | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.53   | Put        |           |           | 384.24330    | 384.390           | 17.18      | 0.9795 | 0.00                | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.51   | Call       |           |           | 1.44960      | 1.501             | 16.85      | 0.0238 | 0.00                | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.51   | Put        |           |           | 364.44960    | 364.601           | 16.85      | 0.9762 | 0.00                | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.66   | Call       |           |           | 4.20750      | 4.316             | 15.36      | 0.0391 | 0.00                | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.66   | Put        |           |           | 561.80750    | 560.816           | 15.36      | 0.9609 | 0.00                | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.67   | Call       |           |           | 3.97080      | 4.071             | 15.40      | 0.0371 | 0.00                | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.67   | Put        |           |           | 571.57080    | 570.571           | 15.40      | 0.9629 | 0.00                | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.65   | Call       |           |           | 4.45870      | 4.576             | 15.31      | 0.0413 | 0.00                | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.65   | Put        |           |           | 552.05870    | 551.076           | 15.31      | 0.9587 | 0.00                | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.36   | Call       |           |           | 38.69760     | 39.647            | 14.35      | 0.2152 | 0.00                | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.36   | Put        |           |           | 339.99760    | 341.147           | 14.35      | 0.7848 | 0.00                | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.37   | Call       |           |           | 37.18750     | 38.113            | 14.39      | 0.2082 | 0.00                | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.37   | Put        |           |           | 348.48750    | 349.613           | 14.39      | 0.7918 | 0.00                | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.35   | Call       |           |           | 40.26670     | 41.241            | 14.31      | 0.2224 | 0.00                | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.35   | Put        |           |           | 331.56670    | 332.741           | 14.31      | 0.7776 | 0.00                | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.53   | Call       |           |           | 64.47420     | 70.109            | 15.83      | 0.2346 | 0.00                | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.53   | Put        |           |           | 573.37420    | 560.509           | 15.83      | 0.7654 | 0.00                | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.54   | Call       |           |           | 63.10950     | 68.651            | 15.86      | 0.2305 | 0.00                | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.54   | Put        |           |           | 582.00950    | 569.052           | 15.86      | 0.7695 | 0.00                | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.52   | Call       |           |           | 65.87210     | 71.602            | 15.80      | 0.2388 | 0.00                | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.52   | Put        |           |           | 564.77210    | 552.002           | 15.80      | 0.7612 | 0.00                | 0                | 0             |
| <b>Total TRY / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total TRY / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>1,629,337.50</b> | <b>525</b>       | <b>4,973</b>  |
| ZMW / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 1.23080   |           | 1.22040      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| ZMW / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 1.21340   |           | 1.20370      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| ZMW / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 1.19440   |           | 1.18510      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| ZMW / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.21640   |           | 1.21640      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| <b>Total ZMW / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total ZMW / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value    | Contracts Traded | Open Interest |
|------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------|------------------|------------------|---------------|
| Total Futures    |        |            |           |           |              |                   |            |       | 1 889 240 700.50 | 154,612          | 1,663,780     |
| Total Options    |        |            |           |           |              |                   |            |       | 0.00             | 0                | 3,940,576     |
| Grand Total:     |        |            |           |           |              |                   |            |       | 1,889,240,700.50 | 154,612          | 5,604,356     |