



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/03/2018

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value    | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|------------------|------------------|---------------|
| \$ / R On 19/03/2018 Foreign Exchange Future |        |            | 12.06350  |           | 11.98990     |                   |            | 0.0000 | 5,649,638,637.50 | 468,325          | 0             |
| \$ / R On 22/03/2018 Foreign Exchange Future |        |            | 12.05400  |           | 11.99170     |                   |            | 0.0000 | 180,810,000.00   | 15,000           | 45,000        |
| \$ / R On 26/03/2018 Foreign Exchange Future |        |            | 12.05830  |           | 11.99780     |                   |            | 0.0000 | 614,973,300.00   | 51,000           | 57,797        |
| \$ / R On 27/03/2018 Foreign Exchange Future |        |            | 11.99930  |           | 11.99930     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 28/03/2018 Foreign Exchange Future |        |            | 12.06170  |           | 12.00080     |                   |            | 0.0000 | 265,357,400.00   | 22,000           | 50,000        |
| \$ / R On 29/03/2018 Foreign Exchange Future |        |            | 12.06340  |           | 12.00260     |                   |            | 0.0000 | 0.00             | 0                | 1,709         |
| \$ / R On 06/04/2018 Foreign Exchange Future |        |            | 12.07710  |           | 12.01680     |                   |            | 0.0000 | 0.00             | 0                | 20,000        |
| \$ / R On 16/04/2018 Foreign Exchange Future |        |            | 12.09410  |           | 12.03460     |                   |            | 0.0000 | 0.00             | 0                | 54            |
| \$ / R On 17/04/2018 Foreign Exchange Future |        |            | 12.09580  |           | 12.03640     |                   |            | 0.0000 | 11,757,117.60    | 972              | 1,551         |
| \$ / R On 24/04/2018 Foreign Exchange Future |        |            | 12.10770  |           | 12.04840     |                   |            | 0.0000 | 0.00             | 0                | 70            |
| \$ / R On 25/04/2018 Foreign Exchange Future |        |            | 12.10930  |           | 12.05000     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 26/04/2018 Foreign Exchange Future |        |            | 12.11100  |           | 12.11150     |                   |            | 0.0000 | 22,792,902.00    | 1,882            | 1,846         |
| \$ / R On 30/04/2018 Foreign Exchange Future |        |            | 12.11750  |           | 12.05830     |                   |            | 0.0000 | 0.00             | 0                | 506           |
| \$ / R On 02/05/2018 Foreign Exchange Future |        |            | 12.12080  |           | 12.06150     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 07/05/2018 Foreign Exchange Future |        |            | 12.12900  |           | 12.06980     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 09/05/2018 Foreign Exchange Future |        |            | 12.13230  |           | 12.07310     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 11/05/2018 Foreign Exchange Future |        |            | 12.13550  |           | 12.07640     |                   |            | 0.0000 | 0.00             | 0                | 70            |
| \$ / R On 14/05/2018 Foreign Exchange Future |        |            | 12.14040  |           | 12.08130     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 15/05/2018 Foreign Exchange Future |        |            | 12.14210  |           | 12.08300     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 18/05/2018 Foreign Exchange Future |        |            | 12.14700  |           | 12.08790     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 31/05/2018 Foreign Exchange Future |        |            | 12.16720  |           | 12.10800     |                   |            | 0.0000 | 0.00             | 0                | 181           |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value           | Contracts Traded | Open Interest    |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 12.19460  |           | 12.13530     |                   |            | 0.0000 | 1,325,333,517.20        | 108,682          | 837,785          |
| \$ / R                     | On | 29/06/2018 | Foreign Exchange Future |        |            | 12.21160  |           | 12.15240     |                   |            | 0.0000 | 0.00                    | 0                | 445              |
| \$ / R                     | On | 02/07/2018 | Foreign Exchange Future |        |            | 12.21630  |           | 12.15700     |                   |            | 0.0000 | 0.00                    | 0                | 100              |
| \$ / R                     | On | 06/07/2018 | Foreign Exchange Future |        |            | 12.22250  |           | 12.16330     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 20/07/2018 | Foreign Exchange Future |        |            | 12.24440  |           | 12.18500     |                   |            | 0.0000 | 0.00                    | 0                | 1,800            |
| \$ / R                     | On | 24/07/2018 | Foreign Exchange Future |        |            | 12.25070  |           | 12.19130     |                   |            | 0.0000 | 0.00                    | 0                | 500              |
| \$ / R                     | On | 25/07/2018 | Foreign Exchange Future |        |            | 12.25230  |           | 12.19280     |                   |            | 0.0000 | 0.00                    | 0                | 70               |
| \$ / R                     | On | 27/07/2018 | Foreign Exchange Future |        |            | 12.25540  |           | 12.19590     |                   |            | 0.0000 | 6,961,067.20            | 568              | 1,345            |
| \$ / R                     | On | 31/07/2018 | Foreign Exchange Future |        |            | 12.26170  |           | 12.20220     |                   |            | 0.0000 | 0.00                    | 0                | 1,853            |
| \$ / R                     | On | 07/08/2018 | Foreign Exchange Future |        |            | 12.27260  |           | 12.21310     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 13/08/2018 | Foreign Exchange Future |        |            | 12.28200  |           | 12.22240     |                   |            | 0.0000 | 0.00                    | 0                | 70               |
| \$ / R                     | On | 31/08/2018 | Foreign Exchange Future |        |            | 12.31020  |           | 12.25040     |                   |            | 0.0000 | 0.00                    | 0                | 1,766            |
| \$ / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 12.33680  |           | 12.27690     |                   |            | 0.0000 | 32,236,058.40           | 2,613            | 50,397           |
| \$ / R                     | On | 28/09/2018 | Foreign Exchange Future |        |            | 12.35390  |           | 12.29380     |                   |            | 0.0000 | 0.00                    | 0                | 1,295            |
| \$ / R                     | On | 25/10/2018 | Foreign Exchange Future |        |            | 12.39560  |           | 12.33520     |                   |            | 0.0000 | 0.00                    | 0                | 70               |
| \$ / R                     | On | 29/10/2018 | Foreign Exchange Future |        |            | 12.40180  |           | 12.34140     |                   |            | 0.0000 | 0.00                    | 0                | 225              |
| \$ / R                     | On | 31/10/2018 | Foreign Exchange Future |        |            | 12.40490  |           | 12.34440     |                   |            | 0.0000 | 0.00                    | 0                | 430              |
| \$ / R                     | On | 05/11/2018 | Foreign Exchange Future |        |            | 12.41260  |           | 12.35210     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 13/11/2018 | Foreign Exchange Future |        |            | 12.42490  |           | 12.36440     |                   |            | 0.0000 | 0.00                    | 0                | 70               |
| \$ / R                     | On | 16/11/2018 | Foreign Exchange Future |        |            | 12.42960  |           | 12.36900     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 30/11/2018 | Foreign Exchange Future |        |            | 12.45120  |           | 12.39050     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 11/12/2018 | Foreign Exchange Future |        |            | 12.46820  |           | 12.40730     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 12.47280  |           | 12.41190     |                   |            | 0.0000 | 39,089,755.20           | 3,134            | 19,202           |
| \$ / R                     | On | 31/12/2018 | Foreign Exchange Future |        |            | 12.49890  |           | 12.43780     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 13/02/2019 | Foreign Exchange Future |        |            | 12.56590  |           | 12.50450     |                   |            | 0.0000 | 0.00                    | 0                | 70               |
| \$ / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 12.61620  |           | 12.55460     |                   |            | 0.0000 | 0.00                    | 0                | 2,400            |
| \$ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 12.75010  |           | 12.68930     |                   |            | 0.0000 | 0.00                    | 0                | 869              |
| \$ / R                     | On | 13/12/2019 | Foreign Exchange Future |        |            | 13.02710  |           | 12.96800     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 12/06/2020 | Foreign Exchange Future |        |            | 13.33110  |           | 13.27220     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 28/07/2020 | Foreign Exchange Future |        |            | 13.41650  |           | 13.35660     |                   |            | 0.0000 | 0.00                    | 0                | 84,000           |
| \$ / R                     | On | 14/09/2020 | Foreign Exchange Future |        |            | 13.50550  |           | 13.44460     |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>8,148,949,755.10</b> | <b>674,176</b>   | <b>1,183,546</b> |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.50  | Call       |           |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.50  | Put        |           |           | 5,510.10000  | 5,436.500         | 15.05      | 1.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.51  | Call       |           |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.51  | Put        |           |           | 5,520.10000  | 5,446.500         | 15.05      | 1.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.49  | Call       |           |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 11.45  | Put        |           |           | 0.02860      | 0.000             | 15.05      | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 11.67  | Call       |           |           | 320.34330    | 393.500           | 15.05      | 1.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 11.67  | Put        |           |           | 0.44330      | 0.000             | 15.05      | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 12.55  | Call       |           |           | 0.03690      | 0.000             | 15.05      | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 11.80  | Call       |           |           | 192.59140    | 263.500           | 15.05      | 1.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 11.80  | Put        |           |           | 2.69140      | 0.000             | 15.05      | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 11.68  | Call       |           |           | 310.40730    | 383.500           | 15.05      | 1.0000 | 0.00                    | 0                | 0                |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 11.68  | Put        |           |           | 0.50730      | 0.000             | 15.05      | 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 | 19/03/2018 | Foreign Exchange Option | 11.45  | Call       |           |           | 539.92860    | 613.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.85  | Put        |           |           | 5.47260      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.60  | Call       |           |           | 390.07670    | 463.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.60  | Put        |           |           | 0.17670      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.72  | Call       |           |           | 270.77650    | 343.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.72  | Put        |           |           | 0.87650      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.55  | Put        |           |           | 560.13690    | 486.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.50  | Put        |           |           | 0.05130      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.20  | Call       |           |           | 1.98470      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.20  | Put        |           |           | 212.08470    | 136.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.99  | Call       |           |           | 36.07380     | 73.500            | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.99  | Put        |           |           | 36.17380     | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.85  | Call       |           |           | 145.37260    | 213.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.95  | Call       |           |           | 0.01750      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.39  | Call       |           |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.39  | Put        |           |           | 4,400.10000  | 4,326.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.47  | Put        |           |           | 480.17980    | 406.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.47  | Call       |           |           | 0.07980      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.50  | Call       |           |           | 489.95130    | 563.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.70  | Put        |           |           | 710.12050    | 636.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.35  | Put        |           |           | 1,360.11300  | 1,286.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.35  | Call       |           |           | 0.01300      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.98  | Call       |           |           | 41.86810     | 83.500            | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 11.98  | Put        |           |           | 31.96810     | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.95  | Put        |           |           | 960.11750    | 886.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.42  | Call       |           |           | 0.00390      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.66  | Put        |           |           | 1,670.10850  | 1,596.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.66  | Call       |           |           | 0.00850      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.75  | Put        |           |           | 760.11950    | 686.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.75  | Call       |           |           | 0.01950      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.70  | Call       |           |           | 0.02050      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.52  | Put        |           |           | 1,530.11000  | 1,456.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.13  | Call       |           |           | 5.20380      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.13  | Put        |           |           | 145.30380    | 66.500            | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.25  | Call       |           |           | 1.02230      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.25  | Put        |           |           | 261.12230    | 186.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.42  | Put        |           |           | 2,430.10390  | 2,356.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.79  | Call       |           |           | 0.00750      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.32  | Call       |           |           | 0.01370      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.32  | Put        |           |           | 1,330.11370  | 1,256.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.20  | Call       |           |           | 0.01750      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.20  | Put        |           |           | 1,210.11750  | 1,136.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.52  | Call       |           |           | 0.01000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.02  | Call       |           |           | 0.00630      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.72  | Call       |           |           | 0.00800      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.72  | Put        |           |           | 1,730.10800  | 1,656.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.21  | Call       |           |           | 0.01710      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.21  | Put        |           |           | 1,220.11710  | 1,146.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.79  | Put        |           |           | 1,800.10750  | 1,726.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.60  | Call       |           |           | 0.00010      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.70  | Put        |           |           | 1,710.10810  | 1,636.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.70  | Call       |           |           | 0.00810      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.54  | Put        |           |           | 2,550.10040  | 2,476.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.54  | Call       |           |           | 0.00040      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.02  | Put        |           |           | 2,030.10630  | 1,956.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.84  | Put        |           |           | 1,850.10720  | 1,776.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.95  | Call       |           |           | 0.00660      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.95  | Put        |           |           | 1,960.10660  | 1,886.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.12  | Put        |           |           | 2,130.10600  | 2,056.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.12  | Call       |           |           | 0.00600      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.60  | Put        |           |           | 2,610.10010  | 2,536.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.82  | Put        |           |           | 830.11850    | 756.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.93  | Call       |           |           | 0.00670      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.93  | Put        |           |           | 1,940.10670  | 1,866.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.25  | Put        |           |           | 2,260.10570  | 2,186.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.25  | Call       |           |           | 0.00570      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.84  | Call       |           |           | 0.00720      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.07  | Call       |           |           | 0.00620      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.57  | Put        |           |           | 2,580.10020  | 2,506.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.57  | Call       |           |           | 0.00020      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.89  | Call       |           |           | 0.00690      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.89  | Put        |           |           | 1,900.10690  | 1,826.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.82  | Call       |           |           | 0.01850      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.79  | Put        |           |           | 2,800.10000  | 2,726.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.68  | Call       |           |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.68  | Put        |           |           | 2,690.10000  | 2,616.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.98  | Call       |           |           | 0.00650      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.98  | Put        |           |           | 1,990.10650  | 1,916.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.07  | Put        |           |           | 2,080.10620  | 2,006.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.16  | Put        |           |           | 2,170.10590  | 2,096.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.69  | Put        |           |           | 3,700.10000  | 3,626.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.69  | Call       |           |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.22  | Call       |           |           | 0.00580      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.22  | Put        |           |           | 2,230.10580  | 2,156.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.79  | Call       |           |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.49  | Put        |           |           | 2,500.10110  | 2,426.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.52  | Put        |           |           | 2,530.10060  | 2,456.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.52  | Call       |           |           | 0.00060      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.57  | Put        |           |           | 3,580.10000  | 3,506.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.57  | Call       |           |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.16  | Call       |           |           | 0.00590      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.74  | Call       |           |           | 0.00780      | 0.000             | 15.05      | 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 | 19/03/2018 | Foreign Exchange Option | 14.75  | Put        |           |           | 2,760.10000  | 2,686.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.75  | Call       |           |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.44  | Put        |           |           | 2,450.10280  | 2,376.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.44  | Call       |           |           | 0.00280      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.49  | Call       |           |           | 0.00110      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.90  | Call       |           |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.05  | Call       |           |           | 0.00620      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.05  | Put        |           |           | 2,060.10620  | 1,986.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.20  | Call       |           |           | 0.00580      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.20  | Put        |           |           | 2,210.10580  | 2,136.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.74  | Put        |           |           | 1,750.10780  | 1,676.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.95  | Call       |           |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.94  | Call       |           |           | 0.01760      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.94  | Put        |           |           | 950.11760    | 876.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.50  | Call       |           |           | 0.00090      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.50  | Put        |           |           | 2,510.10090  | 2,436.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.90  | Put        |           |           | 2,910.10000  | 2,836.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.22  | Put        |           |           | 1,230.11680  | 1,156.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.57  | Call       |           |           | 0.03080      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.57  | Put        |           |           | 580.13080    | 506.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.36  | Call       |           |           | 0.26370      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.36  | Put        |           |           | 370.36370    | 296.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.95  | Put        |           |           | 2,960.10000  | 2,886.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.00  | Call       |           |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.45  | Put        |           |           | 2,460.10230  | 2,386.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.45  | Call       |           |           | 0.00230      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.76  | Put        |           |           | 1,770.10770  | 1,696.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.76  | Call       |           |           | 0.00770      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.22  | Call       |           |           | 0.01680      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.26  | Call       |           |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.00  | Put        |           |           | 2,010.10640  | 1,936.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.00  | Call       |           |           | 0.00640      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.60  | Call       |           |           | 0.00910      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.60  | Put        |           |           | 1,610.10910  | 1,536.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.00  | Put        |           |           | 3,010.10000  | 2,936.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.16  | Call       |           |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.40  | Call       |           |           | 0.16760      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.40  | Put        |           |           | 410.26760    | 336.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.86  | Put        |           |           | 2,870.10000  | 2,796.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.86  | Call       |           |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.26  | Put        |           |           | 3,270.10000  | 3,196.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.91  | Put        |           |           | 1,920.10680  | 1,846.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.18  | Call       |           |           | 0.00590      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.18  | Put        |           |           | 2,190.10590  | 2,116.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.50  | Put        |           |           | 1,510.11030  | 1,436.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.50  | Call       |           |           | 0.01030      | 0.000             | 15.05      | 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 | 19/03/2018 | Foreign Exchange Option | 16.16      | Put       |           | 4,170.10000  | 4,096.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.00      | Call      |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.50      | Put       |           | 3,510.10000  | 3,436.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.50      | Call      |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.40      | Call      |           | 0.01200      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.40      | Put       |           | 1,410.11200  | 1,336.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.91      | Call      |           | 0.00680      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.07      | Put       |           | 1,080.11730  | 1,006.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.50      | Call      |           | 0.05920      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.50      | Put       |           | 510.15920    | 436.500           | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.00      | Call      |           | 30.71850     | 63.500            | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 12.00      | Put       |           | 40.81850     | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 16.00      | Put       |           | 4,010.10000  | 3,936.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.91      | Call      |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.11      | Put       |           | 3,120.10000  | 3,046.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.11      | Call      |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.25      | Call      |           | 0.01570      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.25      | Put       |           | 1,260.11570  | 1,186.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.07      | Call      |           | 0.01730      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.30      | Call      |           | 0.01430      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.00      | Call      |           | 0.01740      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.00      | Put       |           | 1,010.11740  | 936.500           | 15.05      | 1.0000 | 32,777,500.00 | 35,000           | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.75      | Put       |           | 3,760.10000  | 3,686.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.75      | Call      |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 14.91      | Put       |           | 2,920.10000  | 2,846.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 17.49      | Put       |           | 5,500.10000  | 5,426.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.46      | Put       |           | 3,470.10000  | 3,396.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 15.46      | Call      |           | 0.00000      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.38      | Call      |           | 0.01240      | 0.000             | 15.05      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.38      | Put       |           | 1,390.11240  | 1,316.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/03/2018 | Foreign Exchange Option | 13.30      | Put       |           | 1,310.11430  | 1,236.500         | 15.05      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/03/2018 | Foreign Exchange Option | 12.00      | Put       |           | 79.44690     | 41.790            | 15.00      | 0.3681 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/03/2018 | Foreign Exchange Option | 12.00      | Call      |           | 71.14690     | 95.790            | 15.00      | 0.6319 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/03/2018 | Foreign Exchange Option | 11.87      | Put       |           | 33.20390     | 13.178            | 16.13      | 0.1447 | 0.00          | 0                | 0             |
| \$ / R           | On | 22/03/2018 | Foreign Exchange Option | 11.87      | Call      |           | 154.90390    | 197.178           | 16.13      | 0.8553 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 26/03/2018 | Foreign Exchange Option | 11.86      | Put       |           | 49.42390     | 29.695            | 14.95      | 0.2086 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/03/2018 | Foreign Exchange Option | 11.86      | Call      |           | 187.22390    | 227.995           | 14.95      | 0.7914 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/03/2018 | Foreign Exchange Option | 12.08      | Put       |           | 0.00000      | 103.877           | 13.89      | 0.5334 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/03/2018 | Foreign Exchange Option | 12.08      | Call      |           | 0.00000      | 82.177            | 13.89      | 0.4666 | 4,108,830.00  | 50,000           | 50,000        |
| \$ / R           | On | 27/03/2018 | Foreign Exchange Option | 12.50      | Put       |           | 510.12420    | 506.741           | 16.62      | 0.9505 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2018 | Foreign Exchange Option | 12.50      | Call      |           | 9.42420      | 6.041             | 16.62      | 0.0495 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 28/03/2018 | Foreign Exchange Option | 11.72      | Put       |           | 28.16520     | 16.059            | 15.27      | 0.1131 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/03/2018 | Foreign Exchange Option | 11.72      | Call      |           | 308.96520    | 357.759           | 15.27      | 0.8869 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/03/2018 | Foreign Exchange Option | 11.66      | Put       |           | 19.99730     | 11.009            | 15.58      | 0.0813 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/03/2018 | Foreign Exchange Option | 11.66      | Call      |           | 360.79730    | 412.709           | 15.58      | 0.9187 | 0.00          | 0                | 50,000        |
| \$ / R           | On | 28/03/2018 | Foreign Exchange Option | 11.85      | Put       |           | 55.94240     | 34.648            | 14.61      | 0.2168 | 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 | 28/03/2018 | Foreign Exchange Option | 11.85      | Call      |           | 206.74240    | 246.348           | 14.61      | 0.7832 | 0.00          | 0                | 50,000        |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 14.60      | Put       |           | 2,597.40170  | 2,536.624         | 31.78      | 0.9998 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 14.60      | Call      |           | 0.00170      | 0.024             | 31.78      | 0.0002 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 13.00      | Put       |           | 998.89790    | 938.092           | 19.64      | 0.9888 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 13.00      | Call      |           | 1.49790      | 1.492             | 19.64      | 0.0112 | 0.00          | 0                | 4,000         |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 11.83      | Put       |           | 54.63380     | 34.018            | 14.57      | 0.2055 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 11.83      | Call      |           | 227.23380    | 267.418           | 14.57      | 0.7945 | 0.00          | 0                | 252           |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 11.96      | Put       |           | 0.00000      | 66.782            | 13.98      | 0.3507 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 11.96      | Call      |           | 0.00000      | 170.182           | 13.98      | 0.6493 | 10,210,944.00 | 60,000           | 60,000        |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 11.76      | Call      |           | 281.05480    | 326.321           | 14.89      | 0.8522 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 11.76      | Put       |           | 38.45480     | 22.921            | 14.89      | 0.1478 | 0.00          | 0                | 546           |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 11.87      | Put       |           | 66.09770     | 42.217            | 14.39      | 0.2449 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 11.87      | Call      |           | 198.69770    | 235.617           | 14.39      | 0.7551 | 0.00          | 0                | 546           |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 11.73      | Call      |           | 305.45780    | 352.632           | 15.02      | 0.8728 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2018 | Foreign Exchange Option | 11.73      | Put       |           | 32.85780     | 19.232            | 15.02      | 0.1272 | 0.00          | 0                | 252           |
| \$ / R           | On | 06/04/2018 | Foreign Exchange Option | 11.61      | Put       |           | 23.35240     | 13.438            | 12.99      | 0.0835 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/04/2018 | Foreign Exchange Option | 11.61      | Call      |           | 430.15240    | 480.538           | 12.99      | 0.9165 | 0.00          | 0                | 120,000       |
| \$ / R           | On | 06/04/2018 | Foreign Exchange Option | 12.00      | Put       |           | 138.93540    | 106.103           | 13.25      | 0.4081 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/04/2018 | Foreign Exchange Option | 12.00      | Call      |           | 155.73540    | 183.203           | 13.25      | 0.5919 | 0.00          | 0                | 100,000       |
| \$ / R           | On | 06/04/2018 | Foreign Exchange Option | 12.05      | Put       |           | 166.81270    | 128.835           | 13.28      | 0.4638 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/04/2018 | Foreign Exchange Option | 12.05      | Call      |           | 133.61270    | 155.935           | 13.28      | 0.5362 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 16/04/2018 | Foreign Exchange Option | 12.21      | Put       |           | 288.53180    | 245.530           | 13.54      | 0.5932 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/04/2018 | Foreign Exchange Option | 12.21      | Call      |           | 113.13180    | 129.630           | 13.54      | 0.4068 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/04/2018 | Foreign Exchange Option | 11.90      | Put       |           | 117.11830    | 92.083            | 12.79      | 0.3190 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/04/2018 | Foreign Exchange Option | 11.90      | Call      |           | 253.51830    | 287.883           | 12.79      | 0.6810 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/04/2018 | Foreign Exchange Option | 14.29      | Put       |           | 2,242.41040  | 2,183.201         | 19.65      | 0.9960 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/04/2018 | Foreign Exchange Option | 14.29      | Call      |           | 0.81040      | 0.901             | 19.65      | 0.0040 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.00      | Put       |           | 2,950.74790  | 2,891.452         | 23.92      | 0.9972 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.00      | Call      |           | 0.74790      | 0.752             | 23.92      | 0.0028 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.81      | Put       |           | 3,760.67850  | 3,701.609         | 29.64      | 0.9973 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/04/2018 | Foreign Exchange Option | 15.81      | Call      |           | 0.67850      | 0.909             | 29.64      | 0.0027 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 26/04/2018 | Foreign Exchange Option | 12.11      | Put       |           | 0.00000      | 207.012           | 13.31      | 0.4907 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/04/2018 | Foreign Exchange Option | 12.11      | Call      |           | 0.00000      | 208.012           | 13.31      | 0.5093 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 13.80      | Put       |           | 1,745.73160  | 1,687.033         | 17.90      | 0.9826 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 13.80      | Call      |           | 4.03160      | 4.533             | 17.90      | 0.0174 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 15.66      | Put       |           | 3,602.80800  | 3,543.645         | 27.47      | 0.9966 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 15.66      | Call      |           | 1.10800      | 1.145             | 27.47      | 0.0034 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 15.23      | Put       |           | 3,172.70280  | 3,113.513         | 24.50      | 0.9966 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 15.23      | Call      |           | 1.00280      | 1.013             | 24.50      | 0.0034 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 12.10      | Put       |           | 241.91490    | 207.328           | 13.18      | 0.4782 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 12.10      | Call      |           | 200.21490    | 224.828           | 13.18      | 0.5218 | 0.00          | 0                | 400           |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 11.70      | Call      |           | 431.65080    | 475.888           | 12.55      | 0.8010 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2018 | Foreign Exchange Option | 11.70      | Put       |           | 73.35080     | 58.388            | 12.55      | 0.1990 | 0.00          | 0                | 400           |
| \$ / R           | On | 02/05/2018 | Foreign Exchange Option | 11.80      | Put       |           | 107.65110    | 88.315            | 12.74      | 0.2649 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/05/2018 | Foreign Exchange Option | 11.80      | Call      |           | 369.15110    | 409.115           | 12.74      | 0.7351 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 02/05/2018 | Foreign Exchange Option | 12.50      | Put       |           | 529.98290    | 482.028           | 14.52      | 0.7210 | 0.00          | 0                | 0             |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 02/05/2018 | Foreign Exchange Option | 12.50      | Call      |           | 91.48290     | 102.829           | 14.52      | 0.2790 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 02/05/2018 | Foreign Exchange Option | 11.50      | Call      |           | 595.86860    | 647.091           | 12.27      | 0.8953 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/05/2018 | Foreign Exchange Option | 11.50      | Put       |           | 34.36860     | 26.291            | 12.27      | 0.1047 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 07/05/2018 | Foreign Exchange Option | 12.00      | Put       |           | 198.23000    | 170.987           | 13.03      | 0.4021 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/05/2018 | Foreign Exchange Option | 12.00      | Call      |           | 268.03000    | 299.987           | 13.03      | 0.5979 | 0.00          | 0                | 100,000       |
| \$ / R           | On | 09/05/2018 | Foreign Exchange Option | 12.74      | Put       |           | 734.91990    | 683.942           | 15.20      | 0.7972 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 09/05/2018 | Foreign Exchange Option | 12.74      | Call      |           | 68.01990     | 76.242            | 15.20      | 0.2028 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/05/2018 | Foreign Exchange Option | 13.86      | Call      |           | 6.01680      | 7.065             | 17.71      | 0.0239 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/05/2018 | Foreign Exchange Option | 13.86      | Put       |           | 1,792.91680  | 1,734.765         | 17.71      | 0.9761 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 09/05/2018 | Foreign Exchange Option | 15.63      | Put       |           | 3,558.38640  | 3,499.081         | 25.12      | 0.9960 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/05/2018 | Foreign Exchange Option | 15.63      | Call      |           | 1.48640      | 1.381             | 25.12      | 0.0040 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 11/05/2018 | Foreign Exchange Option | 14.40      | Put       |           | 2,325.59110  | 2,266.868         | 18.53      | 0.9915 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/05/2018 | Foreign Exchange Option | 14.40      | Call      |           | 1.99110      | 2.368             | 18.53      | 0.0085 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/05/2018 | Foreign Exchange Option | 15.76      | Put       |           | 3,680.30770  | 3,621.228         | 25.03      | 0.9955 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/05/2018 | Foreign Exchange Option | 15.76      | Call      |           | 1.60770      | 1.628             | 25.03      | 0.0045 | 0.00          | 0                | 11,000        |
| \$ / R           | On | 14/05/2018 | Foreign Exchange Option | 14.50      | Put       |           | 2,420.52690  | 2,361.794         | 18.46      | 0.9923 | 0.00          | 0                | 11,000        |
| \$ / R           | On | 14/05/2018 | Foreign Exchange Option | 14.50      | Call      |           | 1.82690      | 2.194             | 18.46      | 0.0077 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/05/2018 | Foreign Exchange Option | 12.75      | Call      |           | 75.96950     | 84.775            | 15.15      | 0.2130 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/05/2018 | Foreign Exchange Option | 12.75      | Put       |           | 744.66950    | 694.375           | 15.15      | 0.7870 | 0.00          | 0                | 11,000        |
| \$ / R           | On | 15/05/2018 | Foreign Exchange Option | 14.30      | Put       |           | 2,220.04910  | 2,161.519         | 18.12      | 0.9877 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/05/2018 | Foreign Exchange Option | 14.30      | Call      |           | 3.04910      | 3.619             | 18.12      | 0.0123 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/05/2018 | Foreign Exchange Option | 12.20      | Put       |           | 324.89030    | 288.533           | 13.48      | 0.5250 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/05/2018 | Foreign Exchange Option | 12.20      | Call      |           | 207.89030    | 230.633           | 13.48      | 0.4750 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 15/05/2018 | Foreign Exchange Option | 10.90      | Call      |           | 1,188.64120  | 1,247.029         | 13.51      | 0.9797 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/05/2018 | Foreign Exchange Option | 10.90      | Put       |           | 5.64120      | 4.929             | 13.51      | 0.0203 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 15/05/2018 | Foreign Exchange Option | 11.70      | Call      |           | 477.22340    | 520.717           | 12.61      | 0.7792 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/05/2018 | Foreign Exchange Option | 11.70      | Put       |           | 94.22340     | 78.617            | 12.61      | 0.2208 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/05/2018 | Foreign Exchange Option | 12.00      | Put       |           | 217.00420    | 189.845           | 13.15      | 0.3993 | 0.00          | 0                | 51,000        |
| \$ / R           | On | 18/05/2018 | Foreign Exchange Option | 12.00      | Call      |           | 304.90420    | 336.845           | 13.15      | 0.6007 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2018 | Foreign Exchange Option | 13.80      | Put       |           | 1,709.59140  | 1,653.161         | 17.06      | 0.9466 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/05/2018 | Foreign Exchange Option | 13.80      | Call      |           | 17.59140     | 20.361            | 17.06      | 0.0534 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2018 | Foreign Exchange Option | 15.89      | Put       |           | 3,784.07380  | 3,725.113         | 23.22      | 0.9941 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2018 | Foreign Exchange Option | 15.89      | Call      |           | 2.07380      | 2.313             | 23.22      | 0.0059 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/05/2018 | Foreign Exchange Option | 15.43      | Put       |           | 3,324.86960  | 3,265.743         | 21.55      | 0.9922 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2018 | Foreign Exchange Option | 15.43      | Call      |           | 2.86960      | 2.943             | 21.55      | 0.0078 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.30      | Put       |           | 427.70820    | 392.211           | 13.81      | 0.5360 | 0.00          | 0                | 24,500        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.00      | Put       |           | 2,870.65830  | 2,812.475         | 19.19      | 0.9827 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.00      | Call      |           | 5.95830      | 7.075             | 19.19      | 0.0173 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.14      | Put       |           | 329.18250    | 299.305           | 13.45      | 0.4600 | 0.00          | 0                | 155,500       |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.14      | Call      |           | 324.48250    | 353.905           | 13.45      | 0.5400 | 0.00          | 0                | 8,000         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.20      | Call      |           | 78.54010     | 87.304            | 16.10      | 0.1723 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.20      | Put       |           | 1,143.24010  | 1,092.704         | 16.10      | 0.8277 | 0.00          | 0                | 372           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.20      | Call      |           | 963.14770    | 1,018.843         | 11.96      | 0.9271 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.20      | Put       |           | 27.84770     | 24.243            | 11.96      | 0.0729 | 0.00          | 0                | 2,550         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.24      | Put       |           | 389.30490    | 355.389           | 13.65      | 0.5081 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.24      | Call      |           | 284.60490    | 309.989           | 13.65      | 0.4919 | 0.00          | 0                | 500           |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate   | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-------------|--------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 20.55  | Put        |           | 8,414.70010 | 8,355.400    | 20.83             | 1.0000     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 20.55  | Call       |           | 0.00010     | 0.000        | 20.83             | 0.0000     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.35  | Put        |           | 1,278.99780 | 1,227.122    | 16.46             | 0.8555     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.35  | Call       |           | 64.29780    | 71.722       | 16.46             | 0.1445     | 0.00  | 0             | 60,000           |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.90  | Call       |           | 445.03490   | 482.297      | 13.05             | 0.6583     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.90  | Put        |           | 209.73490   | 187.697      | 13.05             | 0.3417     | 0.00  | 0             | 9,500            |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.15  | Call       |           | 320.09160   | 349.194      | 13.46             | 0.5351     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.15  | Put        |           | 334.79160   | 304.594      | 13.46             | 0.4649     | 0.00  | 0             | 500              |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.45  | Put        |           | 66.65690    | 58.041       | 12.34             | 0.1460     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.45  | Call       |           | 751.95690   | 802.641      | 12.34             | 0.8540     | 0.00  | 0             | 10,000           |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.77  | Call       |           | 522.93950   | 564.371      | 12.84             | 0.7207     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.77  | Put        |           | 157.63950   | 139.771      | 12.84             | 0.2793     | 0.00  | 0             | 76,000           |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.75  | Call       |           | 535.72090   | 577.777      | 12.81             | 0.7300     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.75  | Put        |           | 150.42090   | 133.177      | 12.81             | 0.2700     | 0.00  | 0             | 60,000           |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.13  | Put        |           | 323.62220   | 294.066      | 13.43             | 0.4551     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.13  | Call       |           | 328.92220   | 358.666      | 13.43             | 0.5449     | 0.00  | 0             | 500              |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.60  | Call       |           | 638.24080   | 684.729      | 12.56             | 0.7963     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.60  | Put        |           | 102.94080   | 90.129       | 12.56             | 0.2037     | 0.00  | 0             | 4,000            |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.35  | Put        |           | 48.16320    | 41.868       | 12.19             | 0.1132     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.35  | Call       |           | 833.46320   | 886.468      | 12.19             | 0.8868     | 0.00  | 0             | 10,000           |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.69  | Call       |           | 0.06860     | 0.065        | 20.83             | 0.0002     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.69  | Put        |           | 5,554.76860 | 5,495.465    | 20.83             | 0.9998     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.80  | Call       |           | 504.16480   | 544.650      | 12.89             | 0.7065     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.80  | Put        |           | 168.86480   | 150.050      | 12.89             | 0.2935     | 0.00  | 0             | 1,500            |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.70  | Put        |           | 133.29680   | 117.581      | 12.73             | 0.2472     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.70  | Call       |           | 568.59680   | 612.181      | 12.73             | 0.7528     | 0.00  | 0             | 60               |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.70  | Call       |           | 0.06720     | 0.064        | 20.83             | 0.0002     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.70  | Put        |           | 5,564.76720 | 5,505.464    | 20.83             | 0.9998     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.71  | Call       |           | 0.06570     | 0.063        | 20.83             | 0.0002     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.71  | Put        |           | 5,574.76570 | 5,515.463    | 20.83             | 0.9998     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.05  | Call       |           | 96.15840    | 106.523      | 15.74             | 0.2052     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.05  | Put        |           | 1,010.85840 | 961.923      | 15.74             | 0.7948     | 0.00  | 0             | 1,250            |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.38  | Put        |           | 4,245.68900 | 4,186.384    | 20.83             | 0.9973     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.38  | Call       |           | 0.98900     | 0.984        | 20.83             | 0.0027     | 0.00  | 0             | 750              |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.00  | Call       |           | 102.90940   | 113.872      | 15.62             | 0.2174     | 0.00  | 0             | 28,000           |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.00  | Put        |           | 967.60940   | 919.272      | 15.62             | 0.7826     | 0.00  | 0             | 21,728           |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.11  | Put        |           | 2,980.05180 | 2,921.597    | 19.40             | 0.9848     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.11  | Call       |           | 5.35180     | 6.197        | 19.40             | 0.0152     | 0.00  | 0             | 760              |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.64  | Call       |           | 40.99390    | 47.271       | 16.95             | 0.1001     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.64  | Put        |           | 1,545.69390 | 1,492.670    | 16.95             | 0.8999     | 0.00  | 0             | 70,530           |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.14  | Put        |           | 3,009.90040 | 2,951.379    | 19.46             | 0.9853     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.14  | Call       |           | 5.20040     | 5.979        | 19.46             | 0.0147     | 0.00  | 0             | 2,700            |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.50  | Call       |           | 201.76060   | 220.809      | 14.34             | 0.3784     | 0.00  | 0             | 2,550            |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.50  | Put        |           | 566.46060   | 526.209      | 14.34             | 0.6216     | 0.00  | 0             | 114,600          |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.00  | Call       |           | 1,147.05890 | 1,204.965    | 11.66             | 0.9640     | 0.00  | 0             | 0                |               |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.00  | Put        |           | 11.75890    | 10.365       | 11.66             | 0.0360     | 0.00  | 0             | 60,750           |               |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.70  | Call       |           |           | 37.31810     | 43.283            | 17.05      | 0.0926 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.70  | Put        |           |           | 1,602.01810  | 1,548.683         | 17.05      | 0.9074 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.00  | Call       |           |           | 391.19700    | 425.180           | 13.22      | 0.6090 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.00  | Put        |           |           | 255.89700    | 230.580           | 13.22      | 0.3910 | 0.00          | 0                | 35,050        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.96  | Call       |           |           | 108.66220    | 120.128           | 15.52      | 0.2276 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.96  | Put        |           |           | 933.36220    | 885.528           | 15.52      | 0.7724 | 0.00          | 0                | 2,700         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.50  | Call       |           |           | 712.87020    | 762.240           | 12.41      | 0.8358 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 11.50  | Put        |           |           | 77.57020     | 67.640            | 12.41      | 0.1642 | 0.00          | 0                | 66            |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.75  | Call       |           |           | 144.71780    | 158.966           | 15.01      | 0.2888 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.75  | Put        |           |           | 759.41780    | 714.366           | 15.01      | 0.7112 | 0.00          | 0                | 66            |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.50  | Put        |           |           | 3,368.45710  | 3,309.350         | 20.15      | 0.9902 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.50  | Call       |           |           | 3.75710      | 3.950             | 20.15      | 0.0098 | 0.00          | 0                | 114,600       |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.71  | Put        |           |           | 2,582.73880  | 2,525.547         | 18.64      | 0.9755 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.71  | Call       |           |           | 8.03880      | 10.147            | 18.64      | 0.0245 | 0.00          | 0                | 50            |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.30  | Call       |           |           | 68.71300     | 76.556            | 16.34      | 0.1532 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.30  | Put        |           |           | 1,233.41300  | 1,181.956         | 16.34      | 0.8468 | 0.00          | 0                | 25,500        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.81  | Put        |           |           | 2,681.93020  | 2,624.344         | 18.83      | 0.9783 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.81  | Call       |           |           | 7.23020      | 8.944             | 18.83      | 0.0217 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.17  | Call       |           |           | 81.77140     | 90.833            | 16.03      | 0.1784 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.17  | Put        |           |           | 1,116.47140  | 1,066.233         | 16.03      | 0.8216 | 0.00          | 0                | 965           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.40  | Call       |           |           | 230.42490    | 251.750           | 14.08      | 0.4198 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.40  | Put        |           |           | 495.12490    | 457.150           | 14.08      | 0.5802 | 0.00          | 0                | 12,603        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.52  | Put        |           |           | 4,385.45350  | 4,326.146         | 20.83      | 0.9979 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.52  | Call       |           |           | 0.75350      | 0.746             | 20.83      | 0.0021 | 0.00          | 0                | 66            |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.49  | Put        |           |           | 4,355.49890  | 4,296.192         | 20.83      | 0.9978 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.49  | Call       |           |           | 0.79890      | 0.792             | 20.83      | 0.0022 | 0.00          | 0                | 7,420         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.22  | Call       |           |           | 76.46210     | 85.033            | 16.15      | 0.1683 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.22  | Put        |           |           | 1,161.16210  | 1,110.433         | 16.15      | 0.8317 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.53  | Put        |           |           | 3,398.36230  | 3,339.221         | 20.21      | 0.9905 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.53  | Call       |           |           | 3.66230      | 3.821             | 20.21      | 0.0095 | 0.00          | 0                | 965           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.46  | Call       |           |           | 54.25680     | 61.565            | 16.67      | 0.1263 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.46  | Put        |           |           | 1,378.95680  | 1,326.965         | 16.67      | 0.8737 | 0.00          | 0                | 5,183         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.16  | Put        |           |           | 4,026.20600  | 3,966.907         | 20.83      | 0.9960 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.16  | Call       |           |           | 1.50600      | 1.507             | 20.83      | 0.0040 | 0.00          | 0                | 5,183         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.48  | Call       |           |           | 52.59980     | 59.786            | 16.71      | 0.1231 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.48  | Put        |           |           | 1,397.29980  | 1,345.186         | 16.71      | 0.8769 | 0.00          | 0                | 7,420         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.38  | Put        |           |           | 5,244.83210  | 5,185.527         | 20.83      | 0.9996 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.38  | Call       |           |           | 0.13210      | 0.127             | 20.83      | 0.0004 | 0.00          | 0                | 7,028         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.00  | Call       |           |           | 23.27780     | 27.883            | 17.51      | 0.0624 | 418,242.00    | 15,000           | 15,000        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.00  | Put        |           |           | 1,887.97780  | 1,833.283         | 17.51      | 0.9376 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.43  | Put        |           |           | 3,298.69140  | 3,239.673         | 20.02      | 0.9894 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.43  | Call       |           |           | 3.99140      | 4.273             | 20.02      | 0.0106 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.83  | Call       |           |           | 30.42600     | 35.762            | 17.25      | 0.0781 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.83  | Put        |           |           | 1,725.12600  | 1,671.162         | 17.25      | 0.9219 | 0.00          | 0                | 300           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.41  | Put        |           |           | 4,275.63330  | 4,216.327         | 20.83      | 0.9975 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.41  | Call       |           |           | 0.93330      | 0.927             | 20.83      | 0.0025 | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.10  | Call       |           |           | 19.88140     | 24.100            | 17.67      | 0.0546 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.10  | Put        |           |           | 1,984.58140  | 1,929.500         | 17.67      | 0.9454 | 0.00          | 0                | 7,028         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.84  | Call       |           |           | 29.95150     | 35.242            | 17.26      | 0.0770 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.84  | Put        |           |           | 1,734.65150  | 1,680.641         | 17.26      | 0.9230 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.00  | Put        |           |           | 4,864.98920  | 4,805.682         | 20.83      | 0.9992 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.00  | Call       |           |           | 0.28920      | 0.282             | 20.83      | 0.0008 | 0.00          | 0                | 3,500         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.28  | Put        |           |           | 5,144.86270  | 5,085.557         | 20.83      | 0.9995 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.28  | Call       |           |           | 0.16270      | 0.157             | 20.83      | 0.0005 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.25  | Call       |           |           | 280.89400    | 306.009           | 13.68      | 0.4872 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.25  | Put        |           |           | 395.59400    | 361.409           | 13.68      | 0.5128 | 0.00          | 0                | 2,415         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.75  | Call       |           |           | 34.50240     | 40.219            | 17.12      | 0.0867 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.75  | Put        |           |           | 1,649.20240  | 1,595.619         | 17.12      | 0.9133 | 0.00          | 0                | 2,415         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.21  | Put        |           |           | 5,074.88810  | 5,015.582         | 20.83      | 0.9994 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 17.21  | Call       |           |           | 0.18810      | 0.182             | 20.83      | 0.0006 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.25  | Call       |           |           | 15.69460     | 19.388            | 17.90      | 0.0447 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.25  | Put        |           |           | 2,130.39460  | 2,074.788         | 17.90      | 0.9553 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.26  | Call       |           |           | 277.22820    | 302.076           | 13.71      | 0.4825 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.26  | Put        |           |           | 401.92820    | 367.476           | 13.71      | 0.5175 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.90  | Call       |           |           | 27.25170     | 32.275            | 17.36      | 0.0712 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.90  | Put        |           |           | 1,791.95170  | 1,737.675         | 17.36      | 0.9288 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.65  | Put        |           |           | 4,515.28360  | 4,455.976         | 20.83      | 0.9984 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.65  | Call       |           |           | 0.58360      | 0.576             | 20.83      | 0.0016 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.81  | Call       |           |           | 31.39830     | 36.828            | 17.22      | 0.0802 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.81  | Put        |           |           | 1,706.09830  | 1,652.228         | 17.22      | 0.9198 | 0.00          | 0                | 40,000        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.92  | Put        |           |           | 4,785.04020  | 4,725.733         | 20.83      | 0.9990 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 16.92  | Call       |           |           | 0.34020      | 0.333             | 20.83      | 0.0010 | 0.00          | 0                | 2,415         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.53  | Put        |           |           | 2,404.80910  | 2,348.379         | 18.33      | 0.9691 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 14.53  | Call       |           |           | 10.10910     | 12.979            | 18.33      | 0.0309 | 0.00          | 0                | 7,600         |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.50  | Call       |           |           | 50.99150     | 58.058            | 16.74      | 0.1200 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.50  | Put        |           |           | 1,415.69150  | 1,363.458         | 16.74      | 0.8800 | 0.00          | 0                | 114,600       |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 31.89630     | 37.372            | 17.20      | 0.0812 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,696.59630  | 1,642.772         | 17.20      | 0.9188 | 0.00          | 0                | 500           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.30  | Put        |           |           | 3,169.18130  | 3,110.357         | 19.77      | 0.9877 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.30  | Call       |           |           | 4.48130      | 4.957             | 19.77      | 0.0123 | 0.00          | 0                | 24,500        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.12  | Call       |           |           | 333.41090    | 363.477           | 13.42      | 0.5498 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.12  | Put        |           |           | 318.11090    | 288.877           | 13.42      | 0.4502 | 0.00          | 0                | 372           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.79  | Put        |           |           | 3,657.66380  | 3,598.284         | 20.71      | 0.9928 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.79  | Call       |           |           | 2.96380      | 2.884             | 20.71      | 0.0072 | 0.00          | 0                | 40,000        |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.22  | Put        |           |           | 3,089.52330  | 3,030.841         | 19.62      | 0.9866 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.22  | Call       |           |           | 4.82330      | 5.441             | 19.62      | 0.0134 | 0.00          | 0                | 372           |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.25  | Call       |           |           | 4.69120      | 5.253             | 19.67      | 0.0130 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 15.25  | Put        |           |           | 3,119.39120  | 3,060.653         | 19.67      | 0.9870 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/06/2018 | Foreign Exchange Option | 12.30  | Call       |           |           | 263.00820    | 286.811           | 13.81      | 0.4640 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/06/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,691.29770  | 1,637.785         | 17.25      | 0.9023 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 29/06/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 43.69770     | 49.386            | 17.25      | 0.0977 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/06/2018 | Foreign Exchange Option | 16.10  | Put        |           |           | 3,949.44520  | 3,890.406         | 19.93      | 0.9949 | 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 | 29/06/2018 | Foreign Exchange Option | 16.10      | Call      |           | 1.84520      | 2.006             | 19.93      | 0.0051 | 0.00          | 0                | 500           |
| \$ / R           | On | 29/06/2018 | Foreign Exchange Option | 15.62      | Put       |           | 3,471.59940  | 3,412.750         | 19.70      | 0.9896 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/06/2018 | Foreign Exchange Option | 15.62      | Call      |           | 3.99940      | 4.351             | 19.70      | 0.0104 | 0.00          | 0                | 500           |
| \$ / R           | On | 02/07/2018 | Foreign Exchange Option | 13.98      | Put       |           | 1,859.50040  | 1,805.133         | 17.50      | 0.9177 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/07/2018 | Foreign Exchange Option | 13.98      | Call      |           | 36.50040     | 41.433            | 17.50      | 0.0823 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/07/2018 | Foreign Exchange Option | 12.07      | Call      |           | 405.81060    | 438.195           | 13.48      | 0.5821 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/07/2018 | Foreign Exchange Option | 12.07      | Put       |           | 312.51060    | 285.695           | 13.48      | 0.4179 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 06/07/2018 | Foreign Exchange Option | 13.73      | Put       |           | 1,622.10240  | 1,569.326         | 17.10      | 0.8846 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/07/2018 | Foreign Exchange Option | 13.73      | Call      |           | 55.40240     | 61.826            | 17.10      | 0.1154 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 06/07/2018 | Foreign Exchange Option | 13.60      | Put       |           | 1,502.02360  | 1,450.073         | 16.87      | 0.8669 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/07/2018 | Foreign Exchange Option | 13.60      | Call      |           | 65.32360     | 72.573            | 16.87      | 0.1331 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 20/07/2018 | Foreign Exchange Option | 13.80      | Put       |           | 1,680.59700  | 1,628.243         | 17.17      | 0.8749 | 0.00          | 0                | 0             |
| \$ / R           | On | 20/07/2018 | Foreign Exchange Option | 13.80      | Call      |           | 65.59700     | 72.643            | 17.17      | 0.1251 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/07/2018 | Foreign Exchange Option | 15.94      | Put       |           | 3,752.62240  | 3,694.100         | 18.92      | 0.9893 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/07/2018 | Foreign Exchange Option | 15.94      | Call      |           | 3.92240      | 4.800             | 18.92      | 0.0107 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 24/07/2018 | Foreign Exchange Option | 14.19      | Put       |           | 2,043.93780  | 1,989.587         | 17.76      | 0.9116 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/07/2018 | Foreign Exchange Option | 14.19      | Call      |           | 45.23780     | 50.287            | 17.76      | 0.0884 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/07/2018 | Foreign Exchange Option | 15.72      | Put       |           | 3,534.29440  | 3,476.007         | 18.87      | 0.9856 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/07/2018 | Foreign Exchange Option | 15.72      | Call      |           | 5.59440      | 6.707             | 18.87      | 0.0144 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/07/2018 | Foreign Exchange Option | 14.45      | Call      |           | 34.20050     | 38.191            | 18.19      | 0.0687 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/07/2018 | Foreign Exchange Option | 14.45      | Put       |           | 2,292.90050  | 2,237.491         | 18.19      | 0.9313 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 25/07/2018 | Foreign Exchange Option | 14.29      | Put       |           | 2,138.68680  | 2,083.863         | 17.93      | 0.9186 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/07/2018 | Foreign Exchange Option | 14.29      | Call      |           | 41.48680     | 46.163            | 17.93      | 0.0814 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2018 | Foreign Exchange Option | 12.06      | Put       |           | 328.07100    | 302.464           | 13.56      | 0.4055 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2018 | Foreign Exchange Option | 12.06      | Call      |           | 463.97100    | 497.864           | 13.56      | 0.5945 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/07/2018 | Foreign Exchange Option | 13.80      | Put       |           | 1,675.09640  | 1,623.232         | 17.08      | 0.8622 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/07/2018 | Foreign Exchange Option | 13.80      | Call      |           | 77.29640     | 84.932            | 17.08      | 0.1378 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/07/2018 | Foreign Exchange Option | 16.32      | Put       |           | 4,120.10450  | 4,061.192         | 18.64      | 0.9934 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/07/2018 | Foreign Exchange Option | 16.32      | Call      |           | 2.30450      | 2.892             | 18.64      | 0.0066 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/07/2018 | Foreign Exchange Option | 15.82      | Put       |           | 3,623.12580  | 3,564.800         | 18.63      | 0.9861 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/07/2018 | Foreign Exchange Option | 15.82      | Call      |           | 5.32580      | 6.500             | 18.63      | 0.0139 | 0.00          | 0                | 500           |
| \$ / R           | On | 07/08/2018 | Foreign Exchange Option | 13.86      | Put       |           | 1,726.90580  | 1,675.032         | 17.14      | 0.8618 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 07/08/2018 | Foreign Exchange Option | 16.18      | Put       |           | 3,970.14230  | 3,911.472         | 18.35      | 0.9910 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/08/2018 | Foreign Exchange Option | 16.18      | Call      |           | 3.24230      | 4.072             | 18.35      | 0.0090 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 07/08/2018 | Foreign Exchange Option | 12.32      | Put       |           | 483.99930    | 451.723           | 14.03      | 0.5002 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 07/08/2018 | Foreign Exchange Option | 12.32      | Call      |           | 377.09930    | 404.323           | 14.03      | 0.4998 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/08/2018 | Foreign Exchange Option | 13.86      | Call      |           | 80.00580     | 87.632            | 17.14      | 0.1382 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/08/2018 | Foreign Exchange Option | 14.62      | Put       |           | 2,438.93900  | 2,383.240         | 18.28      | 0.9257 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/08/2018 | Foreign Exchange Option | 14.62      | Call      |           | 41.33900     | 45.240            | 18.28      | 0.0743 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 13.80      | Put       |           | 1,662.64240  | 1,612.029         | 16.91      | 0.8284 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 13.80      | Call      |           | 113.04240    | 122.229           | 16.91      | 0.1716 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 16.57      | Put       |           | 4,324.74780  | 4,266.305         | 19.13      | 0.9877 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 16.57      | Call      |           | 5.14780      | 6.505             | 19.13      | 0.0123 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 16.05      | Put       |           | 3,810.09520  | 3,752.728         | 19.13      | 0.9772 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/08/2018 | Foreign Exchange Option | 16.05      | Call      |           | 10.49520     | 12.928            | 19.13      | 0.0228 | 0.00          | 0                | 500           |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.14      | Put       |           | 3,879.90780  | 3,822.166         | 19.54      | 0.9699 | 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 | 16.14  | Call       |           |           | 16.80780     | 18.966            | 19.54      | 0.0301 | 0.00          | 0                | 750           |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.85  | Call       |           |           | 295.93480    | 316.095           | 15.06      | 0.3707 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.85  | Put        |           |           | 869.03480    | 829.295           | 15.06      | 0.6293 | 0.00          | 0                | 750           |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.00  | Call       |           |           | 1,328.30500  | 1,386.126         | 12.67      | 0.9076 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.00  | Put        |           |           | 51.40500     | 49.326            | 12.67      | 0.0924 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.96  | Call       |           |           | 269.57560    | 288.121           | 15.27      | 0.3435 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.96  | Put        |           |           | 952.67560    | 911.321           | 15.27      | 0.6565 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.14  | Put        |           |           | 2,904.96770  | 2,848.871         | 18.58      | 0.9325 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.14  | Call       |           |           | 41.86770     | 45.671            | 18.58      | 0.0675 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.50  | Call       |           |           | 398.84170    | 425.231           | 14.37      | 0.4686 | 42,523.14     | 100              | 100           |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.50  | Put        |           |           | 621.94170    | 588.431           | 14.37      | 0.5314 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.61  | Call       |           |           | 363.03430    | 387.337           | 14.59      | 0.4360 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.61  | Put        |           |           | 696.13430    | 660.537           | 14.59      | 0.5640 | 0.00          | 0                | 5,300         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.97  | Put        |           |           | 3,713.40180  | 3,655.671         | 19.46      | 0.9649 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 15.97  | Call       |           |           | 20.30180     | 22.471            | 19.46      | 0.0351 | 0.00          | 0                | 5,300         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.04  | Put        |           |           | 3,781.99210  | 3,724.406         | 19.53      | 0.9667 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.04  | Call       |           |           | 18.89210     | 21.206            | 19.53      | 0.0333 | 0.00          | 0                | 1,550         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.65  | Call       |           |           | 350.84030    | 374.412           | 14.67      | 0.4245 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.65  | Put        |           |           | 723.94030    | 687.612           | 14.67      | 0.5755 | 0.00          | 0                | 1,550         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.65  | Put        |           |           | 1,524.45680  | 1,475.955         | 16.58      | 0.7897 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.65  | Call       |           |           | 151.35680    | 162.755           | 16.58      | 0.2103 | 0.00          | 0                | 1,464         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.73  | Call       |           |           | 141.09040    | 151.788           | 16.69      | 0.1980 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.73  | Put        |           |           | 1,594.19040  | 1,544.988         | 16.69      | 0.8020 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 17.02  | Put        |           |           | 4,748.87910  | 4,689.842         | 19.54      | 0.9882 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 17.02  | Call       |           |           | 5.77910      | 6.642             | 19.54      | 0.0118 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.36  | Call       |           |           | 192.94020    | 206.514           | 16.05      | 0.2590 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.36  | Put        |           |           | 1,276.04020  | 1,229.714         | 16.05      | 0.7410 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.08  | Put        |           |           | 3,821.13110  | 3,763.522         | 19.54      | 0.9680 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.08  | Call       |           |           | 18.03110     | 20.322            | 19.54      | 0.0320 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.75  | Call       |           |           | 755.27350    | 798.359           | 13.12      | 0.7165 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.75  | Put        |           |           | 228.37350    | 211.559           | 13.12      | 0.2835 | 0.00          | 0                | 73,314        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.25  | Call       |           |           | 211.29680    | 226.098           | 15.83      | 0.2800 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.25  | Put        |           |           | 1,184.39680  | 1,139.298         | 15.83      | 0.7200 | 0.00          | 0                | 73,314        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.29  | Put        |           |           | 4,027.17970  | 3,969.137         | 19.54      | 0.9742 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 16.29  | Call       |           |           | 14.07970     | 15.937            | 19.54      | 0.0258 | 0.00          | 0                | 73,314        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.85  | Call       |           |           | 695.63360    | 736.559           | 13.28      | 0.6831 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.85  | Put        |           |           | 268.73360    | 249.760           | 13.28      | 0.3169 | 0.00          | 0                | 48,200        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.00  | Call       |           |           | 613.29830    | 650.920           | 13.52      | 0.6322 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.00  | Put        |           |           | 336.39830    | 314.120           | 13.52      | 0.3678 | 0.00          | 0                | 13,250        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.30  | Put        |           |           | 1,225.82220  | 1,180.154         | 15.93      | 0.7298 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 13.30  | Call       |           |           | 202.72220    | 216.954           | 15.93      | 0.2702 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.60  | Call       |           |           | 853.61080    | 900.618           | 12.97      | 0.7637 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.60  | Put        |           |           | 176.71080    | 163.818           | 12.97      | 0.2363 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.30  | Call       |           |           | 0.00000      | 504.238           | 14.00      | 0.5317 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 12.30  | Put        |           |           | 0.00000      | 467.438           | 14.00      | 0.4683 | 46,743.83     | 100              | 100           |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.50  | Call       |           |           | 924.26390    | 973.129           | 12.87      | 0.7934 | 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 | 11.50  | Put        |           |           | 147.36390    | 136.329           | 12.87      | 0.2066 | 0.00          | 0                | 45,000        |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.87  | Call       |           |           | 53.36650     | 57.961            | 18.30      | 0.0837 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.87  | Put        |           |           | 2,646.46650  | 2,591.161         | 18.30      | 0.9163 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.85  | Call       |           |           | 54.33970     | 59.000            | 18.28      | 0.0850 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.85  | Put        |           |           | 2,627.43970  | 2,572.200         | 18.28      | 0.9150 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.70  | Call       |           |           | 786.53390    | 831.562           | 13.07      | 0.7326 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 11.70  | Put        |           |           | 209.63390    | 194.762           | 13.07      | 0.2674 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.86  | Call       |           |           | 53.85010     | 58.478            | 18.29      | 0.0844 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/09/2018 | Foreign Exchange Option | 14.86  | Put        |           |           | 2,636.95010  | 2,581.678         | 18.29      | 0.9156 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,653.59290  | 1,604.070         | 16.79      | 0.8011 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 147.39290    | 157.970           | 16.79      | 0.1989 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 16.80  | Put        |           |           | 4,517.50450  | 4,458.873         | 19.94      | 0.9797 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 16.80  | Call       |           |           | 11.30450     | 12.773            | 19.94      | 0.0203 | 0.00          | 0                | 500           |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 16.25  | Put        |           |           | 3,976.99250  | 3,919.358         | 19.94      | 0.9654 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2018 | Foreign Exchange Option | 16.25  | Call       |           |           | 20.79250     | 23.258            | 19.94      | 0.0346 | 0.00          | 0                | 500           |
| \$ / R           | On | 25/10/2018 | Foreign Exchange Option | 14.49  | Put        |           |           | 2,264.30830  | 2,211.281         | 17.67      | 0.8575 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/10/2018 | Foreign Exchange Option | 14.49  | Call       |           |           | 109.50830    | 116.881           | 17.67      | 0.1425 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/10/2018 | Foreign Exchange Option | 15.06  | Put        |           |           | 2,795.74120  | 2,740.133         | 18.46      | 0.8981 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/10/2018 | Foreign Exchange Option | 15.06  | Call       |           |           | 77.14120     | 81.933            | 18.46      | 0.1019 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,646.92600  | 1,598.759         | 16.74      | 0.7713 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 191.32600    | 203.659           | 16.74      | 0.2287 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 17.02  | Put        |           |           | 4,693.83850  | 4,635.236         | 20.21      | 0.9719 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 17.02  | Call       |           |           | 18.23850     | 20.136            | 20.21      | 0.0281 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 16.47  | Put        |           |           | 4,156.43340  | 4,098.903         | 20.21      | 0.9557 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2018 | Foreign Exchange Option | 16.47  | Call       |           |           | 30.83340     | 33.803            | 20.21      | 0.0443 | 0.00          | 0                | 500           |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 11.90  | Put        |           |           | 324.96440    | 304.250           | 13.51      | 0.3278 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 11.90  | Call       |           |           | 777.06440    | 816.851           | 13.51      | 0.6722 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 13.86  | Call       |           |           | 189.18010    | 201.297           | 16.80      | 0.2241 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 13.86  | Put        |           |           | 1,697.08010  | 1,648.697         | 16.80      | 0.7759 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 16.81  | Put        |           |           | 4,481.96830  | 4,423.905         | 20.21      | 0.9646 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/11/2018 | Foreign Exchange Option | 16.81  | Call       |           |           | 24.06830     | 26.505            | 20.21      | 0.0354 | 0.00          | 0                | 1,880         |
| \$ / R           | On | 13/11/2018 | Foreign Exchange Option | 14.86  | Put        |           |           | 2,595.92850  | 2,541.473         | 18.09      | 0.8748 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/11/2018 | Foreign Exchange Option | 14.86  | Call       |           |           | 100.32850    | 106.373           | 18.09      | 0.1252 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/11/2018 | Foreign Exchange Option | 11.67  | Put        |           |           | 241.00160    | 225.855           | 13.29      | 0.2621 | 0.00          | 0                | 51,000        |
| \$ / R           | On | 16/11/2018 | Foreign Exchange Option | 11.67  | Call       |           |           | 940.00160    | 985.456           | 13.29      | 0.7379 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/11/2018 | Foreign Exchange Option | 10.83  | Call       |           |           | 1,598.48180  | 1,656.369         | 13.07      | 0.9112 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/11/2018 | Foreign Exchange Option | 10.83  | Put        |           |           | 59.48180     | 56.769            | 13.07      | 0.0888 | 0.00          | 0                | 51,000        |
| \$ / R           | On | 16/11/2018 | Foreign Exchange Option | 13.22  | Put        |           |           | 1,167.55180  | 1,124.711         | 15.74      | 0.6616 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/11/2018 | Foreign Exchange Option | 13.22  | Call       |           |           | 316.55180    | 334.311           | 15.74      | 0.3384 | 0.00          | 0                | 51,000        |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,641.66890  | 1,594.860         | 16.69      | 0.7472 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 232.16890    | 246.060           | 16.69      | 0.2528 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 17.31  | Put        |           |           | 4,941.17630  | 4,883.433         | 20.26      | 0.9683 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 17.31  | Call       |           |           | 21.67630     | 24.633            | 20.26      | 0.0317 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 16.70  | Put        |           |           | 4,346.40690  | 4,290.251         | 20.26      | 0.9500 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/11/2018 | Foreign Exchange Option | 16.70  | Call       |           |           | 36.90690     | 41.451            | 20.26      | 0.0500 | 0.00          | 0                | 500           |
| \$ / R           | On | 11/12/2018 | Foreign Exchange Option | 13.65  | Put        |           |           | 1,515.74740  | 1,469.465         | 16.45      | 0.7168 | 0.00          | 0                | 20,000        |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 11/12/2018 | Foreign Exchange Option | 13.65  | Call       |           |           | 273.04740    | 287.665           | 16.45      | 0.2832 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2018 | Foreign Exchange Option | 15.69  | Put        |           |           | 3,364.24780  | 3,308.614         | 19.35      | 0.9042 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2018 | Foreign Exchange Option | 15.69  | Call       |           |           | 81.54780     | 86.814            | 19.35      | 0.0958 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.08  | Call       |           |           | 113.03880    | 119.778           | 18.32      | 0.1301 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.08  | Put        |           |           | 2,781.13880  | 2,726.978         | 18.32      | 0.8699 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,004.38640  | 965.412           | 15.32      | 0.5980 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.00  | Call       |           |           | 416.28640    | 438.212           | 15.32      | 0.4020 | 0.00          | 0                | 6,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.20  | Put        |           |           | 1,154.59760  | 1,112.949         | 15.66      | 0.6381 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.20  | Call       |           |           | 366.49760    | 385.748           | 15.66      | 0.3619 | 0.00          | 0                | 7,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.50  | Put        |           |           | 666.73710    | 635.112           | 14.51      | 0.4821 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.50  | Call       |           |           | 578.63710    | 607.912           | 14.51      | 0.5179 | 0.00          | 0                | 150           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 11.64  | Call       |           |           | 1,018.91050  | 1,064.641         | 13.33      | 0.7454 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 11.64  | Put        |           |           | 247.01050    | 231.841           | 13.33      | 0.2546 | 0.00          | 0                | 2,764         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,639.27680  | 1,592.681         | 16.66      | 0.7370 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 251.17680    | 265.481           | 16.66      | 0.2630 | 0.00          | 0                | 2,764         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.96  | Call       |           |           | 427.30810    | 449.764           | 15.26      | 0.4105 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.96  | Put        |           |           | 975.40810    | 936.964           | 15.26      | 0.5895 | 0.00          | 0                | 23,443        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.95  | Put        |           |           | 3,612.84630  | 3,556.897         | 19.80      | 0.9129 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.95  | Call       |           |           | 74.74630     | 79.697            | 19.80      | 0.0871 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.89  | Put        |           |           | 2,603.07460  | 2,550.014         | 18.02      | 0.8566 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.89  | Call       |           |           | 124.97460    | 132.814           | 18.02      | 0.1434 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.09  | Call       |           |           | 112.45610    | 119.172           | 18.34      | 0.1294 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.09  | Put        |           |           | 2,790.55610  | 2,736.372         | 18.34      | 0.8706 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.07  | Call       |           |           | 113.62340    | 120.390           | 18.30      | 0.1307 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.07  | Put        |           |           | 2,771.72340  | 2,717.590         | 18.30      | 0.8693 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 17.24  | Put        |           |           | 4,855.64340  | 4,798.335         | 20.23      | 0.9619 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 17.24  | Call       |           |           | 27.54340     | 31.135            | 20.23      | 0.0381 | 0.00          | 0                | 23,443        |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 1,636.38520  | 1,590.327         | 16.61      | 0.7253 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 274.18520    | 289.227           | 16.61      | 0.2747 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 17.58  | Put        |           |           | 5,167.82830  | 5,109.606         | 20.15      | 0.9656 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 17.58  | Call       |           |           | 25.62830     | 28.506            | 20.15      | 0.0344 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 16.93  | Put        |           |           | 4,535.38330  | 4,478.695         | 20.15      | 0.9462 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 16.93  | Call       |           |           | 43.18330     | 47.595            | 20.15      | 0.0538 | 0.00          | 0                | 500           |
| \$ / R           | On | 13/02/2019 | Foreign Exchange Option | 15.10  | Put        |           |           | 2,759.82080  | 2,707.137         | 18.07      | 0.8368 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/02/2019 | Foreign Exchange Option | 15.10  | Call       |           |           | 164.32080    | 173.037           | 18.07      | 0.1632 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.05  | Put        |           |           | 1,827.31910  | 1,781.672         | 16.72      | 0.7126 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 11.80  | Call       |           |           | 1,106.20820  | 1,149.849         | 13.66      | 0.7118 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 11.80  | Put        |           |           | 351.60820    | 333.649           | 13.66      | 0.2882 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.32  | Call       |           |           | 177.07740    | 186.065           | 18.27      | 0.1652 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.32  | Put        |           |           | 2,942.47740  | 2,889.865         | 18.27      | 0.8348 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.33  | Call       |           |           | 176.33980    | 185.301           | 18.28      | 0.1645 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.33  | Put        |           |           | 2,951.73980  | 2,899.101         | 18.28      | 0.8355 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.31  | Call       |           |           | 177.81930    | 186.837           | 18.25      | 0.1659 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.31  | Put        |           |           | 2,933.21930  | 2,880.637         | 18.25      | 0.8341 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.05  | Call       |           |           | 331.91910    | 347.872           | 16.72      | 0.2874 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.38  | Call       |           |           | 392.80440    | 409.536           | 17.06      | 0.2951 | 0.00          | 0                | 0             |

| Contract Details                |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM  | Premium On Option | Volatility | Delta  | Premium Value           | Contracts Traded | Open Interest    |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R                          | On | 14/06/2019 | Foreign Exchange Option | 14.38  | Put        |           |           | 2,083.50440   | 2,039.436         | 17.06      | 0.7049 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/06/2019 | Foreign Exchange Option | 14.36  | Call       |           |           | 396.26610     | 413.121           | 17.04      | 0.2973 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/06/2019 | Foreign Exchange Option | 14.36  | Put        |           |           | 2,066.96610   | 2,023.021         | 17.04      | 0.7027 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/06/2019 | Foreign Exchange Option | 14.37  | Call       |           |           | 394.53070     | 411.324           | 17.05      | 0.2962 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/06/2019 | Foreign Exchange Option | 14.37  | Put        |           |           | 2,075.23070   | 2,031.224         | 17.05      | 0.7038 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/12/2019 | Foreign Exchange Option | 15.82  | Call       |           |           | 402.85400     | 413.965           | 18.36      | 0.2478 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/12/2019 | Foreign Exchange Option | 15.82  | Put        |           |           | 3,254.85400   | 3,206.865         | 18.36      | 0.7522 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/12/2019 | Foreign Exchange Option | 15.80  | Call       |           |           | 404.76960     | 415.946           | 18.33      | 0.2489 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/12/2019 | Foreign Exchange Option | 15.80  | Put        |           |           | 3,236.76960   | 3,188.845         | 18.33      | 0.7511 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/12/2019 | Foreign Exchange Option | 20.00  | Put        |           |           | 7,119.02580   | 7,065.537         | 20.02      | 0.9323 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/12/2019 | Foreign Exchange Option | 20.00  | Call       |           |           | 87.02580      | 92.637            | 20.02      | 0.0677 | 0.00                    | 0                | 2,000            |
| \$ / R                          | On | 13/12/2019 | Foreign Exchange Option | 15.81  | Call       |           |           | 403.80970     | 414.953           | 18.35      | 0.2484 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 13/12/2019 | Foreign Exchange Option | 15.81  | Put        |           |           | 3,245.80970   | 3,197.853         | 18.35      | 0.7516 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.17  | Call       |           |           | 715.98720     | 735.414           | 17.44      | 0.3575 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.17  | Put        |           |           | 2,613.78720   | 2,574.315         | 17.44      | 0.6425 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.18  | Call       |           |           | 714.06640     | 733.438           | 17.45      | 0.3567 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.18  | Put        |           |           | 2,621.86640   | 2,582.338         | 17.45      | 0.6433 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.16  | Call       |           |           | 717.92240     | 737.390           | 17.43      | 0.3583 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.16  | Put        |           |           | 2,605.72240   | 2,566.290         | 17.43      | 0.6417 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 28/07/2020 | Foreign Exchange Option | 15.37  | Put        |           |           | 2,756.43650   | 2,715.938         | 17.61      | 0.6432 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 28/07/2020 | Foreign Exchange Option | 15.37  | Call       |           |           | 743.03650     | 762.438           | 17.61      | 0.3568 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.36  | Call       |           |           | 812.44710     | 832.892           | 17.58      | 0.3727 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.36  | Put        |           |           | 2,727.84710   | 2,687.392         | 17.58      | 0.6273 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.34  | Call       |           |           | 816.47280     | 837.020           | 17.57      | 0.3743 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.34  | Put        |           |           | 2,711.87280   | 2,671.520         | 17.57      | 0.6257 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.35  | Call       |           |           | 814.45260     | 834.953           | 17.57      | 0.3735 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.35  | Put        |           |           | 2,719.85260   | 2,679.453         | 17.57      | 0.6265 | 0.00                    | 0                | 0                |
| <b>Total \$ / R Option</b>      |    |            |                         |        |            |           |           |               |                   |            |        | <b>47,604,782.97</b>    | <b>160,200</b>   | <b>2,576,418</b> |
| <b>Total \$ / R</b>             |    |            |                         |        |            |           |           |               |                   |            |        | <b>8,196,554,538.07</b> | <b>834,376</b>   | <b>3,759,964</b> |
| \$ / R MAXI                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 12.06350  |           | 11.98990      |                   |            | 0.0000 | 60,317.50               | 5                | 0                |
| \$ / R MAXI                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 12.19460  |           | 12.13530      |                   |            | 0.0000 | 0.00                    | 0                | 394              |
| \$ / R MAXI                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 12.33680  |           | 12.27690      |                   |            | 0.0000 | 61,684.00               | 5                | 50               |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 12.47280  |           | 12.41190      |                   |            | 0.0000 | 0.00                    | 0                | 34               |
| \$ / R MAXI                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 12.75010  |           | 12.68930      |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| <b>Total \$ / R MAXI Future</b> |    |            |                         |        |            |           |           |               |                   |            |        | <b>122,001.50</b>       | <b>10</b>        | <b>478</b>       |
| \$ / R MAXI                     | On | 19/03/2018 | Foreign Exchange Option | 13.72  | Call       |           |           | 0.79590       | 0.000             | 15.05      | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 19/03/2018 | Foreign Exchange Option | 13.72  | Put        |           |           | 173,010.79590 | 165,650.000       | 15.05      | 1.0000 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 19/03/2018 | Foreign Exchange Option | 13.73  | Call       |           |           | 0.78830       | 0.000             | 15.05      | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 19/03/2018 | Foreign Exchange Option | 13.73  | Put        |           |           | 174,010.78830 | 166,650.000       | 15.05      | 1.0000 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 19/03/2018 | Foreign Exchange Option | 13.71  | Call       |           |           | 0.80380       | 0.000             | 15.05      | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 19/03/2018 | Foreign Exchange Option | 13.71  | Put        |           |           | 172,010.80380 | 164,650.000       | 15.05      | 1.0000 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/06/2018 | Foreign Exchange Option | 13.93  | Call       |           |           | 2,599.39650   | 3,088.755         | 17.40      | 0.0684 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/06/2018 | Foreign Exchange Option | 13.93  | Put        |           |           | 182,069.39650 | 176,628.755       | 17.40      | 0.9316 | 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                  | 18/06/2018 | Foreign Exchange Option | 13.94                   | Call   |            |           | 2,558.71690   | 3,043.863    | 17.42             | 0.0675     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 18/06/2018 | Foreign Exchange Option | 13.94                   | Put    |            |           | 183,028.71690 | 177,583.863  | 17.42             | 0.9325     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 18/06/2018 | Foreign Exchange Option | 13.92                   | Call   |            |           | 2,640.64330   | 3,134.321    | 17.39             | 0.0693     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 18/06/2018 | Foreign Exchange Option | 13.92                   | Put    |            |           | 181,110.64330 | 175,674.321  | 17.39             | 0.9307     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 17/09/2018 | Foreign Exchange Option | 14.01                   | Call   |            |           | 11,059.05370  | 11,913.761   | 17.10             | 0.1603     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 17/09/2018 | Foreign Exchange Option | 14.01                   | Put    |            |           | 184,369.05370 | 179,233.761  | 17.10             | 0.8397     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 17/09/2018 | Foreign Exchange Option | 14.02                   | Call   |            |           | 10,964.13620  | 11,812.134   | 17.11             | 0.1591     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 17/09/2018 | Foreign Exchange Option | 14.02                   | Put    |            |           | 185,274.13620 | 180,132.134  | 17.11             | 0.8409     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 17/09/2018 | Foreign Exchange Option | 14.00                   | Call   |            |           | 11,154.85620  | 12,016.539   | 17.08             | 0.1615     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 17/09/2018 | Foreign Exchange Option | 14.00                   | Put    |            |           | 183,464.85620 | 178,336.539  | 17.08             | 0.8385     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 14/12/2018 | Foreign Exchange Option | 15.21                   | Put    |            |           | 290,389.40720 | 284,940.021  | 18.54             | 0.8779     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 14/12/2018 | Foreign Exchange Option | 15.19                   | Call   |            |           | 10,686.64550  | 11,332.219   | 18.51             | 0.1233     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 14/12/2018 | Foreign Exchange Option | 15.19                   | Put    |            |           | 288,496.64550 | 283,052.219  | 18.51             | 0.8767     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 14/12/2018 | Foreign Exchange Option | 15.20                   | Call   |            |           | 10,632.84190  | 11,276.037   | 18.52             | 0.1227     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 14/12/2018 | Foreign Exchange Option | 15.20                   | Put    |            |           | 289,442.84190 | 283,996.037  | 18.52             | 0.8773     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 14/12/2018 | Foreign Exchange Option | 15.21                   | Call   |            |           | 10,579.40720  | 11,220.021   | 18.54             | 0.1221     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 14/06/2019 | Foreign Exchange Option | 14.37                   | Call   |            |           | 39,453.07320  | 41,132.388   | 17.05             | 0.2962     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 14/06/2019 | Foreign Exchange Option | 14.37                   | Put    |            |           | 207,523.07320 | 203,122.388  | 17.05             | 0.7038     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 14/06/2019 | Foreign Exchange Option | 14.38                   | Call   |            |           | 39,280.43910  | 40,953.597   | 17.06             | 0.2951     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 14/06/2019 | Foreign Exchange Option | 14.38                   | Put    |            |           | 208,350.43910 | 203,943.597  | 17.06             | 0.7049     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 14/06/2019 | Foreign Exchange Option | 14.36                   | Call   |            |           | 39,626.60530  | 41,312.102   | 17.04             | 0.2973     | 0.00           | 0                     | 0                |                |
| \$ / R MAXI On                  | 14/06/2019 | Foreign Exchange Option | 14.36                   | Put    |            |           | 206,696.60530 | 202,302.102  | 17.04             | 0.7027     | 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>122,001.50</b>     | <b>10</b>        | <b>478</b>     |
| £ / R                           | On         | 19/03/2018              | Foreign Exchange Future |        |            | 16.96030  | 16.67360      |              | 0.0000            |            | 436,100,193.90 | 25,713                | 0                |                |
| £ / R                           | On         | 30/04/2018              | Foreign Exchange Future |        |            | 17.04840  | 16.80440      |              | 0.0000            |            | 0.00           | 0                     | 9                |                |
| £ / R                           | On         | 18/06/2018              | Foreign Exchange Future |        |            | 17.18940  | 16.94380      |              | 0.0000            |            | 144,012,793.20 | 8,378                 | 183,284          |                |
| £ / R                           | On         | 17/09/2018              | Foreign Exchange Future |        |            | 17.45870  | 17.21060      |              | 0.0000            |            | 4,364,675.00   | 250                   | 13,662           |                |
| £ / R                           | On         | 14/12/2018              | Foreign Exchange Future |        |            | 17.71980  | 17.46860      |              | 0.0000            |            | 0.00           | 0                     | 923              |                |
| £ / R                           | On         | 18/03/2019              | Foreign Exchange Future |        |            | 18.00430  | 17.75000      |              | 0.0000            |            | 0.00           | 0                     | 951              |                |
| £ / R                           | On         | 14/06/2019              | Foreign Exchange Future |        |            | 18.26770  | 18.01200      |              | 0.0000            |            | 0.00           | 0                     | 3,115            |                |
| <b>Total £ / R Future</b>       |            |                         |                         |        |            |           |               |              |                   |            |                | <b>584,477,662.10</b> | <b>34,341</b>    | <b>201,944</b> |
| £ / R                           | On         | 19/03/2018              | Foreign Exchange Option | 17.22  | Call       |           | 18.16120      | 0.000        | 16.59             | 0.0000     | 0.00           | 0                     | 0                |                |
| £ / R                           | On         | 19/03/2018              | Foreign Exchange Option | 17.22  | Put        |           | 564.56120     | 259.700      | 16.59             | 1.0000     | 0.00           | 0                     | 0                |                |
| £ / R                           | On         | 19/03/2018              | Foreign Exchange Option | 17.23  | Call       |           | 17.42460      | 0.000        | 16.59             | 0.0000     | 0.00           | 0                     | 0                |                |
| £ / R                           | On         | 19/03/2018              | Foreign Exchange Option | 17.23  | Put        |           | 573.82460     | 269.700      | 16.59             | 1.0000     | 0.00           | 0                     | 0                |                |
| £ / R                           | On         | 19/03/2018              | Foreign Exchange Option | 17.21  | Call       |           | 18.92690      | 0.000        | 16.59             | 0.0000     | 0.00           | 0                     | 0                |                |
| £ / R                           | On         | 19/03/2018              | Foreign Exchange Option | 17.21  | Put        |           | 555.32690     | 249.700      | 16.59             | 1.0000     | 0.00           | 0                     | 0                |                |
| £ / R                           | On         | 19/03/2018              | Foreign Exchange Option | 17.00  | Call       |           | 43.95660      | 0.000        | 16.59             | 0.0000     | 0.00           | 0                     | 0                |                |
| £ / R                           | On         | 19/03/2018              | Foreign Exchange Option | 17.00  | Put        |           | 370.35660     | 39.700       | 16.59             | 1.0000     | 0.00           | 0                     | 0                |                |
| £ / R                           | On         | 19/03/2018              | Foreign Exchange Option | 20.14  | Put        |           | 3,466.42400   | 3,179.700    | 16.59             | 1.0000     | 0.00           | 0                     | 0                |                |
| £ / R                           | On         | 19/03/2018              | Foreign Exchange Option | 20.14  | Call       |           | 0.02400       | 0.000        | 16.59             | 0.0000     | 0.00           | 0                     | 0                |                |
| £ / R                           | On         | 19/03/2018              | Foreign Exchange Option | 19.00  | Put        |           | 2,326.46010   | 2,039.700    | 16.59             | 1.0000     | 0.00           | 0                     | 0                |                |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value         | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| £ / R                     | On | 19/03/2018 | Foreign Exchange Option | 19.00  | Call       |           |           | 0.06010      | 0.000             | 16.59      | 0.0000 | 0.00                  | 0                | 0              |
| £ / R                     | On | 30/04/2018 | Foreign Exchange Option | 17.23  | Put        |           |           | 737.97620    | 435.951           | 14.55      | 0.5754 | 0.00                  | 0                | 0              |
| £ / R                     | On | 30/04/2018 | Foreign Exchange Option | 17.23  | Call       |           |           | 312.37620    | 254.351           | 14.55      | 0.4246 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.89  | Call       |           |           | 360.57900    | 260.756           | 15.47      | 0.3161 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.89  | Put        |           |           | 1,306.77900  | 961.356           | 15.47      | 0.6839 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.20   | Call       |           |           | 16,743.80000 | 16,989.400        | 21.49      | 1.0000 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.20   | Put        |           |           | 0.00000      | 0.000             | 21.49      | 0.0000 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.90  | Call       |           |           | 358.02470    | 258.312           | 15.49      | 0.3138 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.90  | Put        |           |           | 1,314.22470  | 968.912           | 15.49      | 0.6862 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.91  | Call       |           |           | 355.48380    | 255.889           | 15.50      | 0.3114 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.91  | Put        |           |           | 1,321.68380  | 976.489           | 15.50      | 0.6886 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.50  | Call       |           |           | 474.59050    | 374.720           | 14.92      | 0.4195 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 17.50  | Put        |           |           | 1,030.79050  | 685.320           | 14.92      | 0.5805 | 0.00                  | 0                | 500            |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 20.40  | Put        |           |           | 3,503.96140  | 3,228.044         | 17.85      | 0.9697 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/06/2018 | Foreign Exchange Option | 20.40  | Call       |           |           | 47.76140     | 17.444            | 17.85      | 0.0303 | 0.00                  | 0                | 500            |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.25  | Call       |           |           | 576.76370    | 458.439           | 15.76      | 0.3659 | 0.00                  | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.25  | Put        |           |           | 1,616.16370  | 1,249.739         | 15.76      | 0.6341 | 0.00                  | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.26  | Call       |           |           | 573.99520    | 455.648           | 15.77      | 0.3641 | 0.00                  | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.26  | Put        |           |           | 1,623.39520  | 1,256.948         | 15.77      | 0.6359 | 0.00                  | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.24  | Call       |           |           | 579.54470    | 461.247           | 15.75      | 0.3676 | 0.00                  | 0                | 0              |
| £ / R                     | On | 17/09/2018 | Foreign Exchange Option | 18.24  | Put        |           |           | 1,608.94470  | 1,242.546         | 15.75      | 0.6324 | 0.00                  | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.11  | Call       |           |           | 885.87570    | 791.683           | 15.86      | 0.4636 | 0.00                  | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.11  | Put        |           |           | 1,527.27570  | 1,181.883         | 15.86      | 0.5364 | 0.00                  | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.12  | Call       |           |           | 882.40140    | 788.040           | 15.87      | 0.4620 | 0.00                  | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.12  | Put        |           |           | 1,533.80140  | 1,188.240         | 15.87      | 0.5380 | 0.00                  | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.13  | Call       |           |           | 878.93940    | 784.413           | 15.88      | 0.4605 | 0.00                  | 0                | 0              |
| £ / R                     | On | 14/12/2018 | Foreign Exchange Option | 18.13  | Put        |           |           | 1,540.33940  | 1,194.613         | 15.88      | 0.5395 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.29  | Call       |           |           | 1,103.48350  | 1,023.284         | 16.07      | 0.4929 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.29  | Put        |           |           | 1,643.48350  | 1,308.984         | 16.07      | 0.5071 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.30  | Call       |           |           | 1,099.84220  | 1,019.436         | 16.08      | 0.4915 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.30  | Put        |           |           | 1,649.84220  | 1,315.136         | 16.08      | 0.5085 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.31  | Call       |           |           | 1,096.21200  | 1,015.608         | 16.08      | 0.4902 | 0.00                  | 0                | 0              |
| £ / R                     | On | 18/03/2019 | Foreign Exchange Option | 18.31  | Put        |           |           | 1,656.21200  | 1,321.308         | 16.08      | 0.5098 | 0.00                  | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.63  | Call       |           |           | 1,233.31160  | 1,121.869         | 15.83      | 0.4907 | 0.00                  | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.63  | Put        |           |           | 1,851.31160  | 1,484.169         | 15.83      | 0.5093 | 0.00                  | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.64  | Call       |           |           | 1,229.70970  | 1,118.111         | 15.84      | 0.4895 | 0.00                  | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.64  | Put        |           |           | 1,857.70970  | 1,490.411         | 15.84      | 0.5105 | 0.00                  | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.62  | Call       |           |           | 1,236.92340  | 1,125.646         | 15.83      | 0.4919 | 0.00                  | 0                | 0              |
| £ / R                     | On | 14/06/2019 | Foreign Exchange Option | 18.62  | Put        |           |           | 1,844.92340  | 1,477.946         | 15.83      | 0.5081 | 0.00                  | 0                | 0              |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>1,000</b>   |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>584,477,662.10</b> | <b>34,341</b>    | <b>202,944</b> |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 0.11372   |           | 0.11298      |                   |            | 0.0000 | 205,040.77            | 1,803            | 0              |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 0.11569   |           | 0.11506      |                   |            | 0.0000 | 0.00                  | 0                | 6,483          |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 0.11784   |           | 0.11719      |                   |            | 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 | 14/12/2018 | Foreign Exchange Future |        |            | 0.11997   |           | 0.11930      |                   |            | 0.0000 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 0.12725   |           | 0.12662      |                   |            | 0.0000 | 0.00              | 0                | 0             |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>205,040.77</b> | <b>1,803</b>     | <b>6,483</b>  |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.12   | Call       |           |           | 0.30210      | 0.000             | 15.68      | 0.0000 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.12   | Put        |           |           | 702.70210    | 627.800           | 15.68      | 1.0000 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.13   | Call       |           |           | 0.02410      | 0.000             | 15.68      | 0.0000 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,702.42410  | 1,627.800         | 15.68      | 1.0000 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.11   | Call       |           |           | 302.10950    | 372.200           | 15.68      | 1.0000 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 19/03/2018 | Foreign Exchange Option | 0.11   | Put        |           |           | 4.50950      | 0.000             | 15.68      | 0.0000 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.13   | Call       |           |           | 52.84770     | 57.861            | 18.68      | 0.1145 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,546.94770  | 1,488.361         | 18.68      | 0.8855 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.14   | Call       |           |           | 20.81270     | 19.664            | 21.30      | 0.0410 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.14   | Put        |           |           | 2,514.91270  | 2,450.164         | 21.30      | 0.9590 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.12   | Call       |           |           | 194.50430    | 211.157           | 16.58      | 0.3446 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 18/06/2018 | Foreign Exchange Option | 0.12   | Put        |           |           | 688.60430    | 641.657           | 16.58      | 0.6554 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.13   | Call       |           |           | 204.59820    | 229.114           | 19.18      | 0.2554 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,485.39820  | 1,445.414         | 19.18      | 0.7446 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.14   | Call       |           |           | 113.59550    | 128.932           | 21.73      | 0.1477 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.14   | Put        |           |           | 2,394.39550  | 2,345.232         | 21.73      | 0.8523 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.12   | Call       |           |           | 437.23540    | 478.833           | 17.34      | 0.4652 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 17/09/2018 | Foreign Exchange Option | 0.12   | Put        |           |           | 718.03540    | 695.133           | 17.34      | 0.5348 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.12   | Call       |           |           | 672.28080    | 723.938           | 17.64      | 0.5295 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.12   | Put        |           |           | 742.58080    | 727.238           | 17.64      | 0.4705 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.13   | Call       |           |           | 383.67100    | 419.072           | 19.28      | 0.3441 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,453.97100  | 1,422.372         | 19.28      | 0.6559 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.11   | Call       |           |           | 1,153.83170  | 1,219.227         | 15.03      | 0.7690 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.11   | Put        |           |           | 224.13170    | 222.527           | 15.03      | 0.2310 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.13   | Call       |           |           | 917.65800    | 973.206           | 19.39      | 0.5035 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,256.15800  | 1,248.006         | 19.39      | 0.4965 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.14   | Call       |           |           | 638.68690    | 683.119           | 20.55      | 0.3809 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.14   | Put        |           |           | 1,977.18690  | 1,957.919         | 20.55      | 0.6191 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.12   | Call       |           |           | 1,323.01360  | 1,386.456         | 17.92      | 0.6532 | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.12   | Put        |           |           | 661.51360    | 661.256           | 17.92      | 0.3468 | 0.00              | 0                | 0             |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>205,040.77</b> | <b>1,803</b>     | <b>6,483</b>  |
| € / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 14.85450  |           | 14.70780     |                   |            | 0.0000 | 1,042,607,646.00  | 70,188           | 0             |
| € / R                     | On | 29/03/2018 | Foreign Exchange Future |        |            | 14.86950  |           | 14.73240     |                   |            | 0.0000 | 0.00              | 0                | 3             |
| € / R                     | On | 11/04/2018 | Foreign Exchange Future |        |            | 14.91510  |           | 14.77860     |                   |            | 0.0000 | 0.00              | 0                | 107           |
| € / R                     | On | 30/04/2018 | Foreign Exchange Future |        |            | 14.97690  |           | 14.84070     |                   |            | 0.0000 | 0.00              | 0                | 16            |
| € / R                     | On | 23/05/2018 | Foreign Exchange Future |        |            | 15.04810  |           | 14.98950     |                   |            | 0.0000 | 616,972.10        | 41               | 41            |
| € / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 15.12550  |           | 14.98830     |                   |            | 0.0000 | 131,652,352.00    | 8,704            | 122,777       |
| € / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 15.41410  |           | 15.27460     |                   |            | 0.0000 | 23,121,150.00     | 1,500            | 50,892        |
| € / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 15.69860  |           | 15.55650     |                   |            | 0.0000 | 0.00              | 0                | 2,971         |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value           | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|----------------|
| € / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 16.01460  |           | 15.87030     |                   |            | 0.0000 | 0.00                    | 0                | 1,091          |
| € / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 16.24940  |           | 16.10430     |                   |            | 0.0000 | 0.00                    | 0                | 3,542          |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>1,197,998,120.10</b> | <b>80,433</b>    | <b>181,440</b> |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.62  | Call       |           |           | 95.28920     | 234.500           | 9.88       | 1.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.62  | Put        |           |           | 7.48920      | 0.000             | 9.88       | 0.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.45  | Call       |           |           | 257.93480    | 404.500           | 9.88       | 1.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.45  | Put        |           |           | 0.13480      | 0.000             | 9.88       | 0.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.00  | Put        |           |           | 2,292.22250  | 2,145.500         | 9.88       | 1.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 17.00  | Call       |           |           | 0.02250      | 0.000             | 9.88       | 0.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 16.39  | Call       |           |           | 0.03280      | 0.000             | 9.88       | 0.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 16.39  | Put        |           |           | 1,682.23280  | 1,535.500         | 9.88       | 1.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,707.80000  | 1,854.500         | 9.88       | 1.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 0.00000      | 0.000             | 9.88       | 0.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 15.10  | Call       |           |           | 0.47860      | 0.000             | 9.88       | 0.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 15.10  | Put        |           |           | 392.67860    | 245.500           | 9.88       | 1.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 16.50  | Put        |           |           | 1,792.22970  | 1,645.500         | 9.88       | 1.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 16.50  | Call       |           |           | 0.02970      | 0.000             | 9.88       | 0.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.00  | Put        |           |           | 0.00000      | 0.000             | 9.88       | 0.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.00  | Call       |           |           | 707.80000    | 854.500           | 9.88       | 1.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.87  | Call       |           |           | 4.57950      | 0.000             | 9.88       | 0.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.87  | Put        |           |           | 166.77950    | 15.500            | 9.88       | 1.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.85  | Call       |           |           | 5.79640      | 4.500             | 9.88       | 1.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.85  | Put        |           |           | 147.99640    | 0.000             | 9.88       | 0.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 15.05  | Call       |           |           | 0.72890      | 0.000             | 9.88       | 0.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 15.05  | Put        |           |           | 342.92890    | 195.500           | 9.88       | 1.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.86  | Call       |           |           | 5.14860      | 0.000             | 9.88       | 0.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 19/03/2018 | Foreign Exchange Option | 14.86  | Put        |           |           | 157.34860    | 5.500             | 9.88       | 1.0000 | 0.00                    | 0                | 0              |
| € / R                     | On | 29/03/2018 | Foreign Exchange Option | 17.21  | Put        |           |           | 2,477.66300  | 2,340.566         | 26.17      | 0.9996 | 0.00                    | 0                | 0              |
| € / R                     | On | 29/03/2018 | Foreign Exchange Option | 17.21  | Call       |           |           | 0.06300      | 0.066             | 26.17      | 0.0004 | 0.00                    | 0                | 0              |
| € / R                     | On | 11/04/2018 | Foreign Exchange Option | 14.89  | Put        |           |           | 247.70580    | 164.679           | 11.86      | 0.4715 | 0.00                    | 0                | 0              |
| € / R                     | On | 11/04/2018 | Foreign Exchange Option | 14.89  | Call       |           |           | 136.30580    | 189.779           | 11.86      | 0.5285 | 0.00                    | 0                | 0              |
| € / R                     | On | 30/04/2018 | Foreign Exchange Option | 15.24  | Put        |           |           | 514.10450    | 411.295           | 12.66      | 0.6496 | 0.00                    | 0                | 0              |
| € / R                     | On | 30/04/2018 | Foreign Exchange Option | 15.24  | Call       |           |           | 114.80450    | 148.195           | 12.66      | 0.3504 | 0.00                    | 0                | 0              |
| € / R                     | On | 23/05/2018 | Foreign Exchange Option | 14.98  | Put        |           |           | 0.00000      | 274.363           | 12.16      | 0.4546 | 0.00                    | 0                | 0              |
| € / R                     | On | 23/05/2018 | Foreign Exchange Option | 14.98  | Call       |           |           | 0.00000      | 342.463           | 12.16      | 0.5454 | 0.00                    | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 15.49  | Put        |           |           | 710.32210    | 609.854           | 13.17      | 0.6290 | 0.00                    | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 14.30  | Call       |           |           | 789.36870    | 900.950           | 11.61      | 0.8406 | 0.00                    | 0                | 10,000         |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 15.50  | Call       |           |           | 206.18220    | 242.488           | 13.19      | 0.3675 | 0.00                    | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 15.50  | Put        |           |           | 717.88220    | 616.988           | 13.19      | 0.6325 | 0.00                    | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 15.51  | Call       |           |           | 203.77050    | 239.654           | 13.21      | 0.3641 | 0.00                    | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 15.51  | Put        |           |           | 725.47050    | 624.154           | 13.21      | 0.6359 | 0.00                    | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 15.49  | Call       |           |           | 208.62210    | 245.354           | 13.17      | 0.3710 | 0.00                    | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 7.84560      | 6.528             | 14.44      | 0.0163 | 0.00                    | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 15.00  | Put        |           |           | 380.52290    | 309.439           | 12.29      | 0.4339 | 0.00                    | 0                | 0              |
| € / R                     | On | 18/06/2018 | Foreign Exchange Option | 15.00  | Call       |           |           | 368.82290    | 434.939           | 12.29      | 0.5661 | 0.00                    | 0                | 3,000          |

| 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 | 15.63      | Put       |           | 818.64950    | 712.558           | 13.46      | 0.6753 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 15.63      | Call      |           | 176.94950    | 208.058           | 13.46      | 0.3247 | 0.00          | 0                | 29,734        |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 14.30      | Put       |           | 101.06870    | 75.450            | 11.61      | 0.1594 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 16.00      | Put       |           | 1,124.58000  | 1,008.150         | 14.17      | 0.7760 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 14.40      | Put       |           | 127.63580    | 93.195            | 11.55      | 0.1891 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 14.40      | Call      |           | 715.93580    | 818.695           | 11.55      | 0.8109 | 0.00          | 0                | 10,000        |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 14.01      | Call      |           | 1,031.71290  | 1,154.353         | 11.79      | 0.9084 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 14.01      | Put       |           | 53.41290     | 38.853            | 11.79      | 0.0916 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 13.00      | Call      |           | 1,996.14560  | 2,132.028         | 14.44      | 0.9837 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 16.44      | Put       |           | 1,517.39010  | 1,391.875         | 14.90      | 0.8605 | 0.00          | 0                | 6,460         |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 13.50      | Call      |           | 1,503.64020  | 1,637.920         | 12.57      | 0.9673 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 13.50      | Put       |           | 15.34020     | 12.420            | 12.57      | 0.0327 | 0.00          | 0                | 29,734        |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 14.25      | Call      |           | 827.63480    | 943.160           | 11.64      | 0.8542 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 14.25      | Put       |           | 89.33480     | 67.660            | 11.64      | 0.1458 | 0.00          | 0                | 29,734        |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 16.00      | Call      |           | 112.88000    | 133.650           | 14.17      | 0.2240 | 0.00          | 0                | 3,000         |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 15.25      | Put       |           | 538.08580    | 449.095           | 12.68      | 0.5389 | 0.00          | 0                | 50,995        |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 21.63      | Put       |           | 6,641.98690  | 6,504.874         | 22.39      | 0.9992 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 21.63      | Call      |           | 0.28690      | 0.375             | 22.39      | 0.0008 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 13.97      | Call      |           | 1,067.10490  | 1,190.740         | 11.81      | 0.9157 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 13.97      | Put       |           | 48.80490     | 35.240            | 11.81      | 0.0843 | 0.00          | 0                | 6,460         |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 16.44      | Call      |           | 65.69010     | 77.376            | 14.90      | 0.1395 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 20.55      | Call      |           | 1.42840      | 1.821             | 22.39      | 0.0036 | 0.00          | 0                | 50,995        |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 18.61      | Put       |           | 3,629.19260  | 3,492.036         | 18.81      | 0.9846 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 18.61      | Call      |           | 7.49260      | 7.536             | 18.81      | 0.0154 | 0.00          | 0                | 6,460         |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 13.75      | Call      |           | 1,267.33390  | 1,395.550         | 11.94      | 0.9483 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 13.75      | Put       |           | 29.03390     | 20.050            | 11.94      | 0.0517 | 0.00          | 0                | 50,995        |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 15.25      | Call      |           | 276.38580    | 324.595           | 12.68      | 0.4611 | 0.00          | 0                | 0             |
| € / R            | On | 18/06/2018 | Foreign Exchange Option | 20.55      | Put       |           | 5,563.12840  | 5,426.321         | 22.39      | 0.9964 | 0.00          | 0                | 0             |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 16.00      | Call      |           | 324.47910    | 366.274           | 13.91      | 0.3705 | 0.00          | 0                | 0             |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 16.00      | Put       |           | 1,049.87910  | 952.174           | 13.91      | 0.6295 | 0.00          | 0                | 0             |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 21.63      | Put       |           | 6,359.13970  | 6,220.124         | 18.85      | 0.9934 | 0.00          | 0                | 0             |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 13.50      | Call      |           | 1,815.88520  | 1,948.577         | 12.30      | 0.9418 | 0.00          | 0                | 0             |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 13.50      | Put       |           | 41.28520     | 34.477            | 12.30      | 0.0582 | 0.00          | 0                | 29,734        |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 14.25      | Call      |           | 1,167.82220  | 1,277.426         | 11.75      | 0.8384 | 0.00          | 0                | 0             |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 14.25      | Put       |           | 143.22220    | 113.326           | 11.75      | 0.1616 | 0.00          | 0                | 86,824        |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 17.10      | Call      |           | 140.78820    | 162.462           | 15.48      | 0.1854 | 0.00          | 0                | 0             |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 16.76      | Put       |           | 1,669.66930  | 1,555.360         | 15.04      | 0.7688 | 0.00          | 0                | 0             |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 16.76      | Call      |           | 184.26930    | 209.460           | 15.04      | 0.2312 | 0.00          | 0                | 29,734        |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 15.85      | Call      |           | 363.40650    | 409.449           | 13.69      | 0.4051 | 0.00          | 0                | 0             |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 15.85      | Put       |           | 938.80650    | 845.349           | 13.69      | 0.5949 | 0.00          | 0                | 86,824        |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 17.11      | Call      |           | 139.66790    | 161.190           | 15.49      | 0.1842 | 0.00          | 0                | 0             |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 19.56      | Call      |           | 26.47360     | 28.520            | 18.29      | 0.0375 | 0.00          | 0                | 86,824        |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 21.63      | Call      |           | 3.73970      | 4.224             | 18.85      | 0.0066 | 0.00          | 0                | 0             |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 19.56      | Put       |           | 4,311.87360  | 4,174.420         | 18.29      | 0.9625 | 0.00          | 0                | 0             |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 17.11      | Put       |           | 1,975.06790  | 1,857.090         | 15.49      | 0.8158 | 0.00          | 0                | 0             |
| € / R            | On | 17/09/2018 | Foreign Exchange Option | 17.12      | Call      |           | 138.55680    | 159.929           | 15.50      | 0.1829 | 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 | 17.12  | Put        |           |           | 1,983.95680  | 1,865.829         | 15.50      | 0.8171 | 0.00                    | 0                | 0              |
| € / R                       | On | 17/09/2018 | Foreign Exchange Option | 17.10  | Put        |           |           | 1,966.18820  | 1,848.362         | 15.48      | 0.8146 | 0.00                    | 0                | 0              |
| € / R                       | On | 14/12/2018 | Foreign Exchange Option | 17.89  | Call       |           |           | 196.72400    | 218.839           | 16.21      | 0.1929 | 0.00                    | 0                | 0              |
| € / R                       | On | 14/12/2018 | Foreign Exchange Option | 17.89  | Put        |           |           | 2,530.22400  | 2,410.239         | 16.21      | 0.8071 | 0.00                    | 0                | 0              |
| € / R                       | On | 14/12/2018 | Foreign Exchange Option | 17.90  | Call       |           |           | 195.69600    | 217.701           | 16.22      | 0.1920 | 0.00                    | 0                | 0              |
| € / R                       | On | 14/12/2018 | Foreign Exchange Option | 17.90  | Put        |           |           | 2,539.19600  | 2,419.101         | 16.22      | 0.8080 | 0.00                    | 0                | 0              |
| € / R                       | On | 14/12/2018 | Foreign Exchange Option | 17.88  | Call       |           |           | 197.75830    | 219.980           | 16.20      | 0.1938 | 0.00                    | 0                | 0              |
| € / R                       | On | 14/12/2018 | Foreign Exchange Option | 17.88  | Put        |           |           | 2,521.25830  | 2,401.380         | 16.20      | 0.8062 | 0.00                    | 0                | 0              |
| € / R                       | On | 18/03/2019 | Foreign Exchange Option | 16.15  | Put        |           |           | 1,038.82640  | 957.034           | 13.87      | 0.4966 | 0.00                    | 0                | 0              |
| € / R                       | On | 18/03/2019 | Foreign Exchange Option | 16.13  | Call       |           |           | 766.27800    | 829.263           | 13.84      | 0.5069 | 0.00                    | 0                | 0              |
| € / R                       | On | 18/03/2019 | Foreign Exchange Option | 16.13  | Put        |           |           | 1,025.97800  | 944.663           | 13.84      | 0.4931 | 0.00                    | 0                | 0              |
| € / R                       | On | 18/03/2019 | Foreign Exchange Option | 16.14  | Call       |           |           | 762.69050    | 825.443           | 13.86      | 0.5051 | 0.00                    | 0                | 0              |
| € / R                       | On | 18/03/2019 | Foreign Exchange Option | 16.14  | Put        |           |           | 1,032.39050  | 950.843           | 13.86      | 0.4949 | 0.00                    | 0                | 0              |
| € / R                       | On | 18/03/2019 | Foreign Exchange Option | 16.15  | Call       |           |           | 759.12640    | 821.634           | 13.87      | 0.5034 | 0.00                    | 0                | 0              |
| € / R                       | On | 14/06/2019 | Foreign Exchange Option | 16.87  | Put        |           |           | 1,504.30160  | 1,413.909         | 14.64      | 0.5590 | 0.00                    | 0                | 0              |
| € / R                       | On | 14/06/2019 | Foreign Exchange Option | 16.88  | Call       |           |           | 735.70730    | 790.238           | 14.65      | 0.4396 | 0.00                    | 0                | 0              |
| € / R                       | On | 14/06/2019 | Foreign Exchange Option | 16.88  | Put        |           |           | 1,511.40730  | 1,420.838         | 14.65      | 0.5604 | 0.00                    | 0                | 0              |
| € / R                       | On | 14/06/2019 | Foreign Exchange Option | 16.86  | Call       |           |           | 741.51550    | 796.394           | 14.63      | 0.4423 | 0.00                    | 0                | 0              |
| € / R                       | On | 14/06/2019 | Foreign Exchange Option | 16.86  | Put        |           |           | 1,497.21550  | 1,406.994         | 14.63      | 0.5577 | 0.00                    | 0                | 0              |
| € / R                       | On | 14/06/2019 | Foreign Exchange Option | 16.87  | Call       |           |           | 738.60160    | 793.309           | 14.64      | 0.4410 | 0.00                    | 0                | 0              |
| <b>Total € / R Option</b>   |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>607,507</b> |
| <b>Total € / R</b>          |    |            |                         |        |            |           |           |              |                   |            |        | <b>1,197,998,120.10</b> | <b>80,433</b>    | <b>788,947</b> |
| AUS / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 9.29340   |           | 9.26520      |                   |            | 0.0000 | 38,483,969.40           | 4,141            | 0              |
| AUS / R                     | On | 29/03/2018 | Foreign Exchange Future |        |            | 9.28930   |           | 9.27530      |                   |            | 0.0000 | 0.00                    | 0                | 46             |
| AUS / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 9.39380   |           | 9.38110      |                   |            | 0.0000 | 10,267,423.40           | 1,093            | 9,583          |
| AUS / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 9.51090   |           | 9.49780      |                   |            | 0.0000 | 2,377,725.00            | 250              | 650            |
| AUS / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 9.62450   |           | 9.61140      |                   |            | 0.0000 | 0.00                    | 0                | 10,812         |
| AUS / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 9.85930   |           | 9.84870      |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| <b>Total AUS / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>51,129,117.80</b>    | <b>5,484</b>     | <b>21,091</b>  |
| AUS / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.99   | Call       |           |           | 0.04390      | 0.000             | 13.05      | 0.0000 | 0.00                    | 0                | 0              |
| AUS / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.99   | Put        |           |           | 724.84390    | 696.600           | 13.05      | 1.0000 | 0.00                    | 0                | 0              |
| AUS / R                     | On | 19/03/2018 | Foreign Exchange Option | 10.00  | Call       |           |           | 0.04170      | 0.000             | 13.05      | 0.0000 | 0.00                    | 0                | 0              |
| AUS / R                     | On | 19/03/2018 | Foreign Exchange Option | 10.00  | Put        |           |           | 734.84170    | 706.600           | 13.05      | 1.0000 | 0.00                    | 0                | 0              |
| AUS / R                     | On | 19/03/2018 | Foreign Exchange Option | 10.01  | Call       |           |           | 0.03950      | 0.000             | 13.05      | 0.0000 | 0.00                    | 0                | 0              |
| AUS / R                     | On | 19/03/2018 | Foreign Exchange Option | 10.01  | Put        |           |           | 744.83950    | 716.600           | 13.05      | 1.0000 | 0.00                    | 0                | 0              |
| AUS / R                     | On | 29/03/2018 | Foreign Exchange Option | 9.22   | Put        |           |           | 56.09320     | 47.366            | 12.62      | 0.3561 | 0.00                    | 0                | 0              |
| AUS / R                     | On | 29/03/2018 | Foreign Exchange Option | 9.22   | Call       |           |           | 111.39320    | 116.666           | 12.62      | 0.6439 | 0.00                    | 0                | 0              |
| AUS / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.51  | Put        |           |           | 1,145.82130  | 1,133.976         | 14.33      | 0.9374 | 0.00                    | 0                | 0              |
| AUS / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.49  | Call       |           |           | 17.71240     | 18.613            | 14.29      | 0.0653 | 0.00                    | 0                | 0              |
| AUS / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.49  | Put        |           |           | 1,126.61240  | 1,114.813         | 14.29      | 0.9347 | 0.00                    | 0                | 0              |
| AUS / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.50  | Call       |           |           | 17.31220     | 18.190            | 14.31      | 0.0640 | 0.00                    | 0                | 0              |
| AUS / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.50  | Put        |           |           | 1,136.21220  | 1,124.389         | 14.31      | 0.9360 | 0.00                    | 0                | 0              |
| AUS / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.51  | Call       |           |           | 16.92130     | 17.776            | 14.33      | 0.0626 | 0.00                    | 0                | 0              |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.13  | Put        |           |           | 1,663.62830  | 1,651.563         | 14.94      | 0.9248 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.11  | Call       |           |           | 32.33860     | 33.402            | 14.90      | 0.0772 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.11  | Put        |           |           | 1,644.53860  | 1,632.502         | 14.90      | 0.9228 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.12  | Call       |           |           | 31.87950     | 32.929            | 14.92      | 0.0762 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.12  | Put        |           |           | 1,654.07950  | 1,642.029         | 14.92      | 0.9238 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 11.13  | Call       |           |           | 31.42830     | 32.463            | 14.94      | 0.0752 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.49  | Call       |           |           | 62.13230     | 65.701            | 15.88      | 0.1096 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.49  | Put        |           |           | 1,940.73230  | 1,931.201         | 15.88      | 0.8904 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.47  | Call       |           |           | 63.36060     | 66.981            | 15.85      | 0.1115 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.47  | Put        |           |           | 1,921.96060  | 1,912.481         | 15.85      | 0.8885 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.48  | Call       |           |           | 62.74230     | 66.337            | 15.87      | 0.1105 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.48  | Put        |           |           | 1,931.34230  | 1,921.837         | 15.87      | 0.8895 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.01  | Call       |           |           | 239.38010    | 250.071           | 14.60      | 0.2749 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.01  | Put        |           |           | 1,400.68010  | 1,400.771         | 14.60      | 0.7251 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.02  | Call       |           |           | 237.60890    | 248.260           | 14.62      | 0.2733 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.02  | Put        |           |           | 1,408.90890  | 1,408.960         | 14.62      | 0.7267 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.00  | Call       |           |           | 241.16540    | 251.892           | 14.59      | 0.2766 | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.00  | Put        |           |           | 1,392.46540  | 1,392.591         | 14.59      | 0.7234 | 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>51,129,117.80</b> | <b>5,484</b>     | <b>21,091</b> |
| CAD/ R                       | On | 19/03/2018 | Foreign Exchange Future |        |            | 9.21640   |           | 9.15480      |                   |            | 0.0000 | 921,640.00           | 100              | 0             |
| CAD/ R                       | On | 18/06/2018 | Foreign Exchange Future |        |            | 9.32850   |           | 9.28290      |                   |            | 0.0000 | 0.00                 | 0                | 940           |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Future |        |            | 9.47090   |           | 9.42510      |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| <b>Total CAD/ R Future</b>   |    |            |                         |        |            |           |           |              |                   |            |        | <b>921,640.00</b>    | <b>100</b>       | <b>940</b>    |
| CAD/ R                       | On | 19/03/2018 | Foreign Exchange Option | 10.07  | Call       |           |           | 0.01540      | 0.000             | 14.41      | 0.0000 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 19/03/2018 | Foreign Exchange Option | 10.07  | Put        |           |           | 915.21540    | 853.600           | 14.41      | 1.0000 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 19/03/2018 | Foreign Exchange Option | 10.08  | Call       |           |           | 0.01500      | 0.000             | 14.41      | 0.0000 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 19/03/2018 | Foreign Exchange Option | 10.08  | Put        |           |           | 925.21500    | 863.600           | 14.41      | 1.0000 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 19/03/2018 | Foreign Exchange Option | 10.06  | Call       |           |           | 0.01570      | 0.000             | 14.41      | 0.0000 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 19/03/2018 | Foreign Exchange Option | 10.06  | Put        |           |           | 905.21570    | 843.600           | 14.41      | 1.0000 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 18/06/2018 | Foreign Exchange Option | 10.82  | Call       |           |           | 8.96890      | 9.937             | 16.01      | 0.0347 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 18/06/2018 | Foreign Exchange Option | 10.82  | Put        |           |           | 1,546.06890  | 1,501.437         | 16.01      | 0.9653 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 18/06/2018 | Foreign Exchange Option | 10.83  | Call       |           |           | 8.77540      | 9.718             | 16.02      | 0.0340 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 18/06/2018 | Foreign Exchange Option | 10.83  | Put        |           |           | 1,555.87540  | 1,511.218         | 16.02      | 0.9660 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 18/06/2018 | Foreign Exchange Option | 10.81  | Call       |           |           | 9.16720      | 10.161            | 15.99      | 0.0354 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 18/06/2018 | Foreign Exchange Option | 10.81  | Put        |           |           | 1,536.26720  | 1,491.661         | 15.99      | 0.9646 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.48   | Call       |           |           | 402.44440    | 425.409           | 13.23      | 0.5193 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.48   | Put        |           |           | 457.34440    | 434.509           | 13.23      | 0.4807 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.49   | Call       |           |           | 398.37680    | 421.175           | 13.25      | 0.5157 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.49   | Put        |           |           | 463.27680    | 440.275           | 13.25      | 0.4843 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.47   | Call       |           |           | 406.55200    | 429.684           | 13.22      | 0.5230 | 0.00                 | 0                | 0             |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.47   | Put        |           |           | 451.45200    | 428.784           | 13.22      | 0.4770 | 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 CAD/ R Option</b>                     |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| <b>Total CAD/ R</b>                            |        |            |           |           |              |                   |            |        | <b>921,640.00</b> | <b>100</b>       | <b>940</b>    |
| CF CANDCO n 28/03/2018 Foreign Exchange Future |        |            | 5.23300   |           | 0.16420      |                   |            | 0.0000 | 0.00              | 0                | 5,000         |
| <b>Total CF CANDO CAHB Future</b>              |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>5,000</b>  |
| <b>Total CF CANDO CAHB</b>                     |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>5,000</b>  |
| CF CANDCO n 28/03/2018 Foreign Exchange Future |        |            | 2.27840   |           | 0.03780      |                   |            | 0.0000 | 0.00              | 0                | 5,000         |
| <b>Total CF CANDO CAHC Future</b>              |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>5,000</b>  |
| <b>Total CF CANDO CAHC</b>                     |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>5,000</b>  |
| CF CANDCO n 28/03/2018 Foreign Exchange Future |        |            | 216.72920 |           | 10.28260     |                   |            | 0.0000 | 0.00              | 0                | 5,000         |
| <b>Total CF CANDO CAHE Future</b>              |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>5,000</b>  |
| <b>Total CF CANDO CAHE</b>                     |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>5,000</b>  |
| CHF / R On 19/03/2018 Foreign Exchange Future  |        |            | 12.68330  |           | 12.57150     |                   |            | 0.0000 | 0.00              | 0                | 0             |
| CHF / R On 18/06/2018 Foreign Exchange Future  |        |            | 12.93620  |           | 12.82400     |                   |            | 0.0000 | 0.00              | 0                | 1,215         |
| CHF / R On 17/09/2018 Foreign Exchange Future  |        |            | 13.19590  |           | 13.08210     |                   |            | 0.0000 | 0.00              | 0                | 0             |
| CHF / R On 14/12/2018 Foreign Exchange Future  |        |            | 13.45250  |           | 13.33720     |                   |            | 0.0000 | 0.00              | 0                | 0             |
| CHF / R On 14/06/2019 Foreign Exchange Future  |        |            | 14.24670  |           | 14.12620     |                   |            | 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       |           |           | 0.08160      | 0.000             | 13.45      | 0.0000 | 0.00              | 0                | 0             |
| CHF / R On 19/03/2018 Foreign Exchange Option  | 14.15  | Put        |           |           | 1,578.58160  | 1,466.700         | 13.45      | 1.0000 | 0.00              | 0                | 0             |
| CHF / R On 19/03/2018 Foreign Exchange Option  | 14.16  | Call       |           |           | 0.08120      | 0.000             | 13.45      | 0.0000 | 0.00              | 0                | 0             |
| CHF / R On 19/03/2018 Foreign Exchange Option  | 14.16  | Put        |           |           | 1,588.58120  | 1,476.700         | 13.45      | 1.0000 | 0.00              | 0                | 0             |
| CHF / R On 19/03/2018 Foreign Exchange Option  | 14.14  | Call       |           |           | 0.08190      | 0.000             | 13.45      | 0.0000 | 0.00              | 0                | 0             |
| CHF / R On 19/03/2018 Foreign Exchange Option  | 14.14  | Put        |           |           | 1,568.58190  | 1,456.700         | 13.45      | 1.0000 | 0.00              | 0                | 0             |
| CHF / R On 18/06/2018 Foreign Exchange Option  | 14.53  | Call       |           |           | 30.29030     | 35.506            | 15.99      | 0.0785 | 0.00              | 0                | 0             |
| CHF / R On 18/06/2018 Foreign Exchange Option  | 14.53  | Put        |           |           | 1,736.29030  | 1,629.306         | 15.99      | 0.9215 | 0.00              | 0                | 0             |
| CHF / R On 18/06/2018 Foreign Exchange Option  | 14.54  | Call       |           |           | 29.99020     | 35.133            | 16.02      | 0.0777 | 0.00              | 0                | 0             |
| CHF / R On 18/06/2018 Foreign Exchange Option  | 14.54  | Put        |           |           | 1,745.99020  | 1,638.933         | 16.02      | 0.9223 | 0.00              | 0                | 0             |
| CHF / R On 18/06/2018 Foreign Exchange Option  | 14.55  | Call       |           |           | 29.69330     | 34.765            | 16.06      | 0.0769 | 0.00              | 0                | 0             |
| CHF / R On 18/06/2018 Foreign Exchange Option  | 14.55  | Put        |           |           | 1,755.69330  | 1,648.565         | 16.06      | 0.9231 | 0.00              | 0                | 0             |
| CHF / R On 17/09/2018 Foreign Exchange Option  | 15.04  | Call       |           |           | 70.14080     | 97.808            | 16.03      | 0.1359 | 0.00              | 0                | 0             |
| CHF / R On 17/09/2018 Foreign Exchange Option  | 15.04  | Put        |           |           | 2,028.04080  | 1,941.908         | 16.03      | 0.8641 | 0.00              | 0                | 0             |
| CHF / R On 17/09/2018 Foreign Exchange Option  | 15.05  | Call       |           |           | 69.33580     | 96.955            | 16.04      | 0.1348 | 0.00              | 0                | 0             |
| CHF / R On 17/09/2018 Foreign Exchange Option  | 15.05  | Put        |           |           | 2,037.23580  | 1,951.055         | 16.04      | 0.8652 | 0.00              | 0                | 0             |
| CHF / R On 17/09/2018 Foreign Exchange Option  | 15.03  | Call       |           |           | 70.95450     | 98.669            | 16.02      | 0.1369 | 0.00              | 0                | 0             |
| CHF / R On 17/09/2018 Foreign Exchange Option  | 15.03  | Put        |           |           | 2,018.85450  | 1,932.769         | 16.02      | 0.8631 | 0.00              | 0                | 0             |
| CHF / R On 14/12/2018 Foreign Exchange Option  | 13.21  | Call       |           |           | 660.08540    | 713.829           | 12.79      | 0.5872 | 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 | 14/12/2018 | Foreign Exchange Option | 13.21  | Put        |           |           | 532.88540    | 471.329           | 12.79      | 0.4128 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/12/2018 | Foreign Exchange Option | 13.22  | Call       |           |           | 655.38840    | 709.062           | 12.80      | 0.5845 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/12/2018 | Foreign Exchange Option | 13.22  | Put        |           |           | 538.18840    | 476.562           | 12.80      | 0.4155 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/12/2018 | Foreign Exchange Option | 13.20  | Call       |           |           | 664.81000    | 718.626           | 12.77      | 0.5899 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/12/2018 | Foreign Exchange Option | 13.20  | Put        |           |           | 527.61000    | 466.126           | 12.77      | 0.4101 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.74  | Put        |           |           | 1,280.47730  | 1,220.513         | 14.84      | 0.5492 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.72  | Call       |           |           | 672.47840    | 733.006           | 14.81      | 0.4539 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.72  | Put        |           |           | 1,266.27840  | 1,206.306         | 14.81      | 0.5461 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.73  | Call       |           |           | 669.57370    | 730.105           | 14.82      | 0.4523 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.73  | Put        |           |           | 1,273.37370  | 1,213.405         | 14.82      | 0.5477 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/06/2019 | Foreign Exchange Option | 14.74  | Call       |           |           | 666.67730    | 727.213           | 14.84      | 0.4508 | 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 |        |            | 1.90680   |           | 1.89300      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 1.91860   |           | 1.90680      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 1.93170   |           | 1.92010      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 1.94500   |           | 1.93330      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.97180   |           | 1.95980      |                   |            | 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 | 1.94   | Put        |           |           | 474.48700    | 332.000           | 13.87      | 1.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.92   | Call       |           |           | 14.45350     | 0.000             | 13.87      | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.92   | Put        |           |           | 284.45350    | 132.000           | 13.87      | 1.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.93   | Call       |           |           | 7.95620      | 0.000             | 13.87      | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.93   | Put        |           |           | 377.95620    | 232.000           | 13.87      | 1.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/03/2018 | Foreign Exchange Option | 1.94   | Call       |           |           | 4.48700      | 0.000             | 13.87      | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.02   | Call       |           |           | 154.08670    | 177.422           | 13.76      | 0.2372 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.02   | Put        |           |           | 1,286.08670  | 1,191.422         | 13.76      | 0.7628 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.03   | Call       |           |           | 138.62120    | 160.101           | 13.88      | 0.2177 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.03   | Put        |           |           | 1,370.62120  | 1,274.101         | 13.88      | 0.7823 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.01   | Call       |           |           | 171.18150    | 196.519           | 13.64      | 0.2581 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.01   | Put        |           |           | 1,203.18150  | 1,110.519         | 13.64      | 0.7419 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.15   | Call       |           |           | 166.31160    | 182.063           | 15.18      | 0.1722 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.15   | Put        |           |           | 2,465.31160  | 2,365.063         | 15.18      | 0.8278 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.13   | Call       |           |           | 187.27220    | 205.346           | 14.96      | 0.1916 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.13   | Put        |           |           | 2,286.27220  | 2,188.346         | 14.96      | 0.8084 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.14   | Call       |           |           | 176.44330    | 193.321           | 15.07      | 0.1816 | 0.00          | 0                | 0             |
| CNH / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.14   | Put        |           |           | 2,375.44330  | 2,276.321         | 15.07      | 0.8184 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.91   | Call       |           |           | 1,007.95420  | 1,078.815         | 13.51      | 0.5849 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.91   | Put        |           |           | 774.95420    | 728.815           | 13.51      | 0.4151 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.92   | Call       |           |           | 960.89340    | 1,029.331         | 13.56      | 0.5672 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.92   | Put        |           |           | 827.89340    | 779.331           | 13.56      | 0.4328 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.90   | Call       |           |           | 1,056.86980  | 1,130.149         | 13.46      | 0.6026 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.90   | Put        |           |           | 723.86980    | 680.149           | 13.46      | 0.3974 | 0.00          | 0                | 0             |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.97   | Put        |           |           | 1,281.23660  | 1,232.341         | 14.20      | 0.4662 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.98   | Call       |           |           | 1,139.15180  | 1,208.539         | 14.25      | 0.5212 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.98   | Put        |           |           | 1,341.15180  | 1,290.539         | 14.25      | 0.4788 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.99   | Call       |           |           | 1,100.33540  | 1,168.006         | 14.31      | 0.5087 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.99   | Put        |           |           | 1,402.33540  | 1,350.006         | 14.31      | 0.4913 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.97   | Call       |           |           | 1,179.23660  | 1,250.341         | 14.20      | 0.5338 | 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 |        |            | 1.99430   |           | 1.99520      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 2.05530   |           | 2.03530      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 2.09660   |           | 2.07630      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 2.13250   |           | 2.11150      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 2.29850   |           | 2.27530      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total DKK / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.17   | Put        |           |           | 1,748.40730  | 1,757.000         | 15.01      | 1.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.18   | Call       |           |           | 0.36090      | 0.000             | 15.01      | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.18   | Put        |           |           | 1,848.36090  | 1,857.000         | 15.01      | 1.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.19   | Call       |           |           | 0.32320      | 0.000             | 15.01      | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.19   | Put        |           |           | 1,948.32320  | 1,957.000         | 15.01      | 1.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/03/2018 | Foreign Exchange Option | 2.17   | Call       |           |           | 0.40730      | 0.000             | 15.01      | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.21   | Put        |           |           | 1,860.65990  | 1,701.337         | 15.50      | 0.8157 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.22   | Call       |           |           | 101.30920    | 140.440           | 15.57      | 0.1703 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.22   | Put        |           |           | 1,948.30920  | 1,787.440         | 15.57      | 0.8297 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.23   | Call       |           |           | 90.12250     | 127.708           | 15.64      | 0.1573 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.23   | Put        |           |           | 2,037.12250  | 1,874.708         | 15.64      | 0.8427 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/06/2018 | Foreign Exchange Option | 2.21   | Call       |           |           | 113.65990    | 154.337           | 15.50      | 0.1843 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.35   | Call       |           |           | 185.02680    | 213.589           | 16.23      | 0.1741 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.35   | Put        |           |           | 2,922.02680  | 2,747.589         | 16.23      | 0.8259 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.36   | Call       |           |           | 173.12420    | 199.349           | 16.23      | 0.1647 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.36   | Put        |           |           | 3,010.12420  | 2,833.349         | 16.23      | 0.8353 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.37   | Call       |           |           | 161.91710    | 185.930           | 16.23      | 0.1557 | 0.00          | 0                | 0             |
| DKK / R                     | On | 17/09/2018 | Foreign Exchange Option | 2.37   | Put        |           |           | 3,098.91710  | 2,919.930         | 16.23      | 0.8443 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.08   | Call       |           |           | 1,185.84500  | 1,310.204         | 14.21      | 0.6045 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.08   | Put        |           |           | 870.84500    | 785.204           | 14.21      | 0.3955 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.09   | Call       |           |           | 1,140.10580  | 1,261.358         | 14.30      | 0.5891 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.09   | Put        |           |           | 925.10580    | 836.358           | 14.30      | 0.4109 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.10   | Call       |           |           | 1,095.98790  | 1,214.157         | 14.38      | 0.5738 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.10   | Put        |           |           | 980.98790    | 889.157           | 14.38      | 0.4262 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.16   | Put        |           |           | 914.32860    | 844.451           | 14.49      | 0.3206 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.14   | Call       |           |           | 2,176.39930  | 2,343.938         | 14.35      | 0.7010 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.14   | Put        |           |           | 823.39930    | 758.938           | 14.35      | 0.2990 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.15   | Call       |           |           | 2,121.22260  | 2,286.065         | 14.42      | 0.6902 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.15   | Put        |           |           | 868.22260    | 801.065           | 14.42      | 0.3098 | 0.00          | 0                | 0             |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.16   | Call       |           |           | 2,067.32860  | 2,229.451         | 14.49      | 0.6794 | 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 |        |            | 1.53810   |           | 1.52870      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/06/2018 | Foreign Exchange Future |        |            | 1.55950   |           | 1.55200      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 17/09/2018 | Foreign Exchange Future |        |            | 1.58040   |           | 1.57290      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Future |        |            | 1.59950   |           | 1.59190      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.69120   |           | 1.68420      |                   |            | 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       |           |           | 0.01700      | 0.000             | 15.02      | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.74   | Put        |           |           | 2,113.01700  | 2,019.000         | 15.02      | 1.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.75   | Call       |           |           | 0.01590      | 0.000             | 15.02      | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.75   | Put        |           |           | 2,213.01590  | 2,119.000         | 15.02      | 1.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.73   | Call       |           |           | 0.01840      | 0.000             | 15.02      | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/03/2018 | Foreign Exchange Option | 1.73   | Put        |           |           | 2,013.01840  | 1,919.000         | 15.02      | 1.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/06/2018 | Foreign Exchange Option | 1.76   | Call       |           |           | 40.39970     | 48.163            | 16.95      | 0.0827 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/06/2018 | Foreign Exchange Option | 1.76   | Put        |           |           | 2,120.39970  | 2,053.163         | 16.95      | 0.9173 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/06/2018 | Foreign Exchange Option | 1.77   | Call       |           |           | 35.59630     | 43.041            | 17.09      | 0.0747 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/06/2018 | Foreign Exchange Option | 1.77   | Put        |           |           | 2,215.59630  | 2,148.041         | 17.09      | 0.9253 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/06/2018 | Foreign Exchange Option | 1.75   | Call       |           |           | 45.83680     | 53.916            | 16.81      | 0.0916 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/06/2018 | Foreign Exchange Option | 1.75   | Put        |           |           | 2,025.83680  | 1,958.916         | 16.81      | 0.9084 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 17/09/2018 | Foreign Exchange Option | 1.84   | Call       |           |           | 92.53390     | 100.126           | 17.01      | 0.1139 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 17/09/2018 | Foreign Exchange Option | 1.84   | Put        |           |           | 2,763.53390  | 2,696.126         | 17.01      | 0.8861 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 17/09/2018 | Foreign Exchange Option | 1.85   | Call       |           |           | 86.13690     | 93.101            | 17.10      | 0.1068 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 17/09/2018 | Foreign Exchange Option | 1.85   | Put        |           |           | 2,857.13690  | 2,789.101         | 17.10      | 0.8932 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 17/09/2018 | Foreign Exchange Option | 1.86   | Call       |           |           | 80.26020     | 86.590            | 17.20      | 0.1001 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 17/09/2018 | Foreign Exchange Option | 1.86   | Put        |           |           | 2,951.26020  | 2,882.590         | 17.20      | 0.8999 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.57   | Call       |           |           | 879.58600    | 923.382           | 14.11      | 0.5847 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.57   | Put        |           |           | 660.58600    | 628.382           | 14.11      | 0.4153 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.58   | Call       |           |           | 833.79420    | 875.721           | 14.20      | 0.5641 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.58   | Put        |           |           | 714.79420    | 680.721           | 14.20      | 0.4359 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.56   | Call       |           |           | 927.56050    | 973.239           | 14.02      | 0.6055 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.56   | Put        |           |           | 608.56050    | 578.239           | 14.02      | 0.3945 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.76   | Call       |           |           | 874.65740    | 904.550           | 15.92      | 0.4457 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.76   | Put        |           |           | 1,632.65740  | 1,592.550         | 15.92      | 0.5543 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.77   | Call       |           |           | 845.21360    | 874.250           | 16.01      | 0.4339 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.77   | Put        |           |           | 1,703.21360  | 1,662.250         | 16.01      | 0.5661 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.75   | Call       |           |           | 905.23430    | 936.004           | 15.83      | 0.4578 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.75   | Put        |           |           | 1,563.23430  | 1,524.004         | 15.83      | 0.5422 | 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>      |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| KES / R                      | On | 19/03/2018 | Foreign Exchange Future |        |            | 0.11910   |           | 0.11840      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                      | On | 18/06/2018 | Foreign Exchange Future |        |            | 0.11850   |           | 0.11730      |                   |            | 0.0000 | 0.00          | 0                | 1,145         |
| KES / R                      | On | 17/09/2018 | Foreign Exchange Future |        |            | 0.11760   |           | 0.11630      |                   |            | 0.0000 | 0.00          | 0                | 562           |
| KES / R                      | On | 14/12/2018 | Foreign Exchange Future |        |            | 0.11750   |           | 0.11760      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                      | On | 14/06/2019 | Foreign Exchange Future |        |            | 0.11370   |           | 0.11150      |                   |            | 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 |        |            | 1.56010   |           | 1.55680      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NOK/R                        | On | 18/06/2018 | Foreign Exchange Future |        |            | 1.58800   |           | 1.58130      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NOK/R                        | On | 17/09/2018 | Foreign Exchange Future |        |            | 1.61240   |           | 1.60590      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NOK/R                        | On | 14/12/2018 | Foreign Exchange Future |        |            | 1.63460   |           | 1.62780      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NOK/R                        | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.68550   |           | 1.67660      |                   |            | 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 |        |            | 8.71550   |           | 8.64420      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 8.80840   |           | 8.74640      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 8.91180   |           | 8.84910      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 9.01230   |           | 8.94840      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 9.52200   |           | 9.45780      |                   |            | 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       |           |           | 0.01970      | 0.000             | 14.63      | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.45   | Put        |           |           | 805.81970    | 734.500           | 14.63      | 1.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.46   | Call       |           |           | 0.01850      | 0.000             | 14.63      | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.46   | Put        |           |           | 815.81850    | 744.500           | 14.63      | 1.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.44   | Call       |           |           | 0.02100      | 0.000             | 14.63      | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.44   | Put        |           |           | 795.82100    | 724.500           | 14.63      | 1.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.84   | Call       |           |           | 19.50650     | 22.406            | 15.15      | 0.0770 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.84   | Put        |           |           | 1,113.10650  | 1,054.006         | 15.15      | 0.9230 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.85   | Call       |           |           | 19.07490     | 21.902            | 15.18      | 0.0754 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.85   | Put        |           |           | 1,122.67490  | 1,063.502         | 15.18      | 0.9246 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.83   | Call       |           |           | 19.94820     | 22.921            | 15.13      | 0.0786 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/06/2018 | Foreign Exchange Option | 9.83   | Put        |           |           | 1,103.54820  | 1,044.521         | 15.13      | 0.9214 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.93   | Call       |           |           | 71.95760     | 79.448            | 14.99      | 0.1662 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.93   | Put        |           |           | 1,152.85760  | 1,097.648         | 14.99      | 0.8338 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.94   | Call       |           |           | 70.91950     | 78.304            | 15.01      | 0.1642 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.94   | Put        |           |           | 1,161.81950  | 1,106.504         | 15.01      | 0.8358 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.92   | Call       |           |           | 73.01110     | 80.611            | 14.97      | 0.1683 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.92   | Put        |           |           | 1,143.91110  | 1,088.811         | 14.97      | 0.8317 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 8.92   | Call       |           |           | 435.34790    | 472.134           | 13.80      | 0.5581 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 8.92   | Put        |           |           | 406.94790    | 379.834           | 13.80      | 0.4419 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 8.93   | Call       |           |           | 430.76010    | 467.286           | 13.81      | 0.5543 | 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 | 14/12/2018 | Foreign Exchange Option | 8.93   | Put        |           |           | 412.36010    | 384.986           | 13.81      | 0.4457 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 8.94   | Call       |           |           | 426.21340    | 462.476           | 13.82      | 0.5506 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 8.94   | Put        |           |           | 417.81340    | 390.176           | 13.82      | 0.4494 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.92   | Call       |           |           | 428.87070    | 458.890           | 14.81      | 0.4340 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.92   | Put        |           |           | 891.07070    | 856.890           | 14.81      | 0.5660 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.93   | Call       |           |           | 425.89580    | 455.731           | 14.82      | 0.4317 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.93   | Put        |           |           | 898.09580    | 863.731           | 14.82      | 0.5683 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.91   | Call       |           |           | 431.86710    | 462.071           | 14.80      | 0.4363 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.91   | Put        |           |           | 884.06710    | 850.071           | 14.80      | 0.5637 | 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 |        |            | 1.25040   |           | 1.24930      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 1.25870   |           | 1.25900      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 1.26680   |           | 1.26720      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 1.27330   |           | 1.27360      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.34710   |           | 1.34820      |                   |            | 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        |           |           | 507.00000    | 496.000           |            | 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        |           |           | 607.00000    | 596.000           |            | 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        |           |           | 707.00000    | 696.000           |            | 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        |           |           | 610.00000    | 613.000           |            | 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        |           |           | 710.00000    | 713.000           |            | 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        |           |           | 510.00000    | 513.000           |            | 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        |           |           | 1,028.00000  | 1,032.000         |            | 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        |           |           | 1,128.00000  | 1,132.000         |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 17/09/2018 | Foreign Exchange Option | 1.36   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 17/09/2018 | Foreign Exchange Option | 1.36   | Put        |           |           | 928.00000    | 932.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.26   | Call       |           |           | 136.00000    | 133.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.26   | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.27   | Call       |           |           | 36.00000     | 33.000            |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.27   | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.25   | Call       |           |           | 236.00000    | 233.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.25   | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.32   | Call       |           |           | 282.00000    | 271.000           |            | 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             |

| 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 | 14/06/2019 | Foreign Exchange Option | 1.33                    | Call       |           |           | 182.00000    | 171.000           |            | 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       |           |           | 382.00000    | 371.000           |            | 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 |                         |            | 1.40590   |           | 1.39060      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| QUANTO £                          | On | 18/06/2018 | Foreign Exchange Future |                         |            | 1.40960   |           | 1.39620      |                   |            | 0.0000 | 0.00          | 0                | 1,176         |
| QUANTO £                          | On | 17/09/2018 | Foreign Exchange Future |                         |            | 1.41520   |           | 1.40190      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total QUANTO £ / \$ Future</b> |    |            |                         |                         |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,176</b>  |
| <b>Total QUANTO £ / \$</b>        |    |            |                         |                         |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,176</b>  |
| QUANTO €                          | On | 19/03/2018 | Foreign Exchange Future |                         |            | 1.23140   |           | 1.22670      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| QUANTO €                          | On | 18/06/2018 | Foreign Exchange Future |                         |            | 1.24030   |           | 1.23510      |                   |            | 0.0000 | 0.00          | 0                | 190           |
| QUANTO €                          | On | 17/09/2018 | Foreign Exchange Future |                         |            | 1.24940   |           | 1.24420      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total QUANTO € / \$ Future</b> |    |            |                         |                         |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>190</b>    |
| <b>Total QUANTO € / \$</b>        |    |            |                         |                         |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>190</b>    |
| R / ¥                             | EN | On         | 19/03/2018              | Foreign Exchange Future |            | 8.79340   | 0.11364   | 8.85140      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 18/06/2018              | Foreign Exchange Future |            | 8.64340   | 0.11364   | 8.69120      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 17/09/2018              | Foreign Exchange Future |            | 8.48630   | 0.11364   | 8.53300      |                   |            | 0.0000 | 0.00          | 0                | 283           |
| <b>Total R / ¥EN Future</b>       |    |            |                         |                         |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>283</b>    |
| R / ¥                             | EN | On         | 19/03/2018              | Foreign Exchange Option | 8.93       | Call      | 0.11364   | 139.53740    | 0.000             | 15.68      | 0.0000 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 19/03/2018              | Foreign Exchange Option | 8.93       | Put       | 0.11364   | 925.53740    | 1,366.000         | 15.68      | 1.0000 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 19/03/2018              | Foreign Exchange Option | 8.94       | Call      | 0.11364   | 118.29120    | 0.000             | 15.68      | 0.0000 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 19/03/2018              | Foreign Exchange Option | 8.94       | Put       | 0.11364   | 1,004.29120  | 1,466.000         | 15.68      | 1.0000 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 19/03/2018              | Foreign Exchange Option | 8.92       | Call      | 0.11364   | 163.62270    | 0.000             | 15.68      | 0.0000 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 19/03/2018              | Foreign Exchange Option | 8.92       | Put       | 0.11364   | 849.62270    | 1,266.000         | 15.68      | 1.0000 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 19/03/2018              | Foreign Exchange Option | 9.07       | Put       | 0.11364   | 2,193.75530  | 2,766.000         | 15.68      | 1.0000 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 19/03/2018              | Foreign Exchange Option | 9.07       | Call      | 0.11364   | 7.75530      | 0.000             | 15.68      | 0.0000 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 18/06/2018              | Foreign Exchange Option | 8.66       | Call      | 0.11364   | 2,814.63220  | 2,536.800         | 15.20      | 0.5051 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 18/06/2018              | Foreign Exchange Option | 8.66       | Put       | 0.11364   | 2,502.63220  | 2,702.800         | 15.20      | 0.4949 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 18/06/2018              | Foreign Exchange Option | 8.89       | Call      | 0.11364   | 1,759.05280  | 1,578.041         | 15.06      | 0.3682 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 18/06/2018              | Foreign Exchange Option | 8.89       | Put       | 0.11364   | 3,747.05280  | 4,044.041         | 15.06      | 0.6318 | 0.00          | 0                | 1,200         |
| R / ¥                             | EN | On         | 18/06/2018              | Foreign Exchange Option | 8.67       | Call      | 0.11364   | 2,758.31350  | 2,483.129         | 15.16      | 0.4989 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 18/06/2018              | Foreign Exchange Option | 8.67       | Put       | 0.11364   | 2,546.31350  | 2,749.129         | 15.16      | 0.5011 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 18/06/2018              | Foreign Exchange Option | 8.68       | Call      | 0.11364   | 2,702.19480  | 2,431.046         | 15.13      | 0.4928 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 18/06/2018              | Foreign Exchange Option | 8.68       | Put       | 0.11364   | 2,590.19480  | 2,797.046         | 15.13      | 0.5072 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 17/09/2018              | Foreign Exchange Option | 8.62       | Call      | 0.11364   | 3,413.50060  | 3,320.526         | 16.42      | 0.4694 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 17/09/2018              | Foreign Exchange Option | 8.62       | Put       | 0.11364   | 4,283.50060  | 4,657.526         | 16.42      | 0.5306 | 0.00          | 0                | 0             |
| R / ¥                             | EN | On         | 17/09/2018              | Foreign Exchange Option | 8.60       | Call      | 0.11364   | 3,502.67190  | 3,406.023         | 16.42      | 0.4773 | 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 | 8.60   | Put        |              | 0.11364   | 4,172.67190  | 4,543.023         | 16.42      | 0.5227 | 0.00          | 0                | 0             |
| R / ¥EN                     | On | 17/09/2018 | Foreign Exchange Option | 8.61   | Call       |              | 0.11364   | 3,457.88130  | 3,363.078         | 16.42      | 0.4733 | 0.00          | 0                | 0             |
| R / ¥EN                     | On | 17/09/2018 | Foreign Exchange Option | 8.61   | Put        |              | 0.11364   | 4,227.88130  | 4,600.078         | 16.42      | 0.5267 | 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>1,483</b>  |
| RAIN                        | On | 19/03/2018 | Foreign Exchange Future |        |            | 22,264.91000 |           | 22,076.61000 |                   |            | 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 |        |            | 9.15590      |           | 9.09620      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 9.27150      |           | 9.22560      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 9.40090      |           | 9.35420      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 9.52330      |           | 9.47650      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 10.09570     |           | 10.04950     |                   |            | 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       |              |           | 0.01830      | 0.000             | 13.10      | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.96   | Put        |              |           | 863.81830    | 804.100           | 13.10      | 1.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.97   | Call       |              |           | 0.01770      | 0.000             | 13.10      | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.97   | Put        |              |           | 873.81770    | 814.100           | 13.10      | 1.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.95   | Call       |              |           | 0.01890      | 0.000             | 13.10      | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/03/2018 | Foreign Exchange Option | 9.95   | Put        |              |           | 853.81890    | 794.100           | 13.10      | 1.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.10  | Call       |              |           | 32.11970     | 37.999            | 14.21      | 0.1208 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.10  | Put        |              |           | 906.51970    | 866.499           | 14.21      | 0.8792 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.11  | Call       |              |           | 31.38700     | 37.186            | 14.24      | 0.1185 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.11  | Put        |              |           | 915.78700    | 875.686           | 14.24      | 0.8815 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.09  | Call       |              |           | 32.87030     | 38.831            | 14.18      | 0.1232 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/06/2018 | Foreign Exchange Option | 10.09  | Put        |              |           | 897.27030    | 857.331           | 14.18      | 0.8768 | 0.00          | 0                | 0             |
| SGD / R                     | On | 17/09/2018 | Foreign Exchange Option | 10.00  | Call       |              |           | 135.14610    | 146.722           | 13.62      | 0.2762 | 0.00          | 0                | 0             |
| SGD / R                     | On | 17/09/2018 | Foreign Exchange Option | 10.00  | Put        |              |           | 780.94610    | 745.822           | 13.62      | 0.7238 | 0.00          | 0                | 0             |
| SGD / R                     | On | 17/09/2018 | Foreign Exchange Option | 10.01  | Call       |              |           | 133.33310    | 144.776           | 13.65      | 0.2731 | 0.00          | 0                | 0             |
| SGD / R                     | On | 17/09/2018 | Foreign Exchange Option | 10.01  | Put        |              |           | 789.13310    | 753.876           | 13.65      | 0.7269 | 0.00          | 0                | 0             |
| SGD / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.99   | Call       |              |           | 136.98450    | 148.695           | 13.60      | 0.2793 | 0.00          | 0                | 0             |
| SGD / R                     | On | 17/09/2018 | Foreign Exchange Option | 9.99   | Put        |              |           | 772.78450    | 737.795           | 13.60      | 0.7207 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/12/2018 | Foreign Exchange Option | 9.37   | Call       |              |           | 462.92840    | 491.533           | 12.67      | 0.5806 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/12/2018 | Foreign Exchange Option | 9.37   | Put        |              |           | 356.42840    | 338.233           | 12.67      | 0.4194 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/12/2018 | Foreign Exchange Option | 9.38   | Call       |              |           | 458.18530    | 486.571           | 12.68      | 0.5767 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/12/2018 | Foreign Exchange Option | 9.38   | Put        |              |           | 361.68530    | 343.271           | 12.68      | 0.4233 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/12/2018 | Foreign Exchange Option | 9.36   | Call       |              |           | 467.71540    | 496.540           | 12.65      | 0.5845 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/12/2018 | Foreign Exchange Option | 9.36   | Put        |              |           | 351.21540    | 333.240           | 12.65      | 0.4155 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.99   | Call       |              |           | 623.27080    | 652.042           | 13.42      | 0.5577 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.99   | Put        |              |           | 563.77080    | 546.342           | 13.42      | 0.4423 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.00  | Call       |              |           | 618.97730    | 647.622           | 13.43      | 0.5551 | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.00  | Put        |           |           | 569.47730    | 551.922           | 13.43      | 0.4449 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.01  | Call       |           |           | 614.71590    | 643.231           | 13.44      | 0.5524 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.01  | Put        |           |           | 575.21590    | 557.531           | 13.44      | 0.4476 | 0.00          | 0                | 0             |
| <b>Total SGD / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total SGD / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 3.05880   |           | 3.05800      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 3.01490   |           | 3.01550      |                   |            | 0.0000 | 0.00          | 0                | 6,380         |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Future |        |            | 2.96820   |           | 2.96900      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 2.92010   |           | 2.92180      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 2.91560   |           | 2.91690      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total TRY / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>6,380</b>  |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.52   | Call       |           |           | 0.00340      | 0.000             | 12.49      | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.52   | Put        |           |           | 462.00340    | 461.200           | 12.49      | 1.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.53   | Call       |           |           | 0.00330      | 0.000             | 12.49      | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.53   | Put        |           |           | 472.00330    | 471.200           | 12.49      | 1.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.51   | Call       |           |           | 0.00350      | 0.000             | 12.49      | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/03/2018 | Foreign Exchange Option | 3.51   | Put        |           |           | 452.00350    | 451.200           | 12.49      | 1.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.66   | Call       |           |           | 1.10020      | 1.101             | 17.04      | 0.0127 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.66   | Put        |           |           | 645.60020    | 646.201           | 17.04      | 0.9873 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.67   | Call       |           |           | 1.08800      | 1.088             | 17.22      | 0.0124 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.67   | Put        |           |           | 655.58800    | 656.188           | 17.22      | 0.9876 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.65   | Call       |           |           | 1.11310      | 1.115             | 16.86      | 0.0129 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/06/2018 | Foreign Exchange Option | 3.65   | Put        |           |           | 635.61310    | 636.215           | 16.86      | 0.9871 | 0.00          | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.36   | Call       |           |           | 12.94680     | 12.677            | 13.23      | 0.1003 | 0.00          | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.36   | Put        |           |           | 403.94680    | 404.477           | 13.23      | 0.8997 | 0.00          | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.37   | Call       |           |           | 12.18420     | 11.928            | 13.25      | 0.0952 | 0.00          | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.37   | Put        |           |           | 413.18420    | 413.728           | 13.25      | 0.9048 | 0.00          | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.35   | Call       |           |           | 13.75290     | 13.469            | 13.21      | 0.1056 | 0.00          | 0                | 0             |
| TRY / R                     | On | 17/09/2018 | Foreign Exchange Option | 3.35   | Put        |           |           | 394.75290    | 395.269           | 13.21      | 0.8944 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.97   | Call       |           |           | 106.02150    | 106.824           | 12.90      | 0.4612 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.97   | Put        |           |           | 154.22150    | 156.724           | 12.90      | 0.5388 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.98   | Call       |           |           | 102.05810    | 102.834           | 12.91      | 0.4493 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.98   | Put        |           |           | 160.25810    | 162.734           | 12.91      | 0.5507 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.96   | Call       |           |           | 110.10500    | 110.933           | 12.88      | 0.4733 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.96   | Put        |           |           | 148.30500    | 150.833           | 12.88      | 0.5267 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.53   | Call       |           |           | 37.97880     | 39.230            | 15.76      | 0.1580 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.53   | Put        |           |           | 651.07880    | 653.630           | 15.76      | 0.8420 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.54   | Call       |           |           | 37.33390     | 38.608            | 15.83      | 0.1554 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.54   | Put        |           |           | 660.43390    | 663.008           | 15.83      | 0.8446 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.52   | Call       |           |           | 38.64130     | 39.869            | 15.69      | 0.1606 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Option | 3.52   | Put        |           |           | 641.74130    | 644.269           | 15.69      | 0.8394 | 0.00          | 0                | 0             |



| Contract Details            | Strike | Call / Put | MTM Yield               | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value            | Contracts Traded | Open Interest    |
|-----------------------------|--------|------------|-------------------------|-----------|--------------|-------------------|------------|--------|--------------------------|------------------|------------------|
| <b>Total TRY / R Option</b> |        |            |                         |           |              |                   |            |        | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| <b>Total TRY / R</b>        |        |            |                         |           |              |                   |            |        | <b>0.00</b>              | <b>0</b>         | <b>6,380</b>     |
| ZMW / R On 19/03/2018       |        |            | Foreign Exchange Future | 1.27050   | 1.25460      |                   |            | 0.0000 | 0.00                     | 0                | 0                |
| ZMW / R On 18/06/2018       |        |            | Foreign Exchange Future | 1.25170   | 1.23770      |                   |            | 0.0000 | 0.00                     | 0                | 0                |
| ZMW / R On 17/09/2018       |        |            | Foreign Exchange Future | 1.23350   | 1.21990      |                   |            | 0.0000 | 0.00                     | 0                | 0                |
| ZMW / R On 14/12/2018       |        |            | Foreign Exchange Future | 1.21220   | 1.19870      |                   |            | 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>         |
| <b>Total Futures</b>        |        |            |                         |           |              |                   |            |        | <b>9 983 803 337.37</b>  | <b>796,347</b>   | <b>1,621,873</b> |
| <b>Total Options</b>        |        |            |                         |           |              |                   |            |        | <b>47 604 782.97</b>     | <b>160,200</b>   | <b>3,186,125</b> |
| <b>Grand Total:</b>         |        |            |                         |           |              |                   |            |        | <b>10,031,408,120.34</b> | <b>956,547</b>   | <b>4,807,998</b> |