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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/12/2018

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value    | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|------------------|------------------|---------------|
| \$ / R On 11/12/2018 Foreign Exchange Future |        |            | 14.35850  |           | 14.33930     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 12/12/2018 Foreign Exchange Future |        |            | 14.36000  |           | 14.33930     |                   |            | 0.0000 | 0.00             | 0                | 3,672         |
| \$ / R On 14/12/2018 Foreign Exchange Future |        |            | 14.36000  |           | 14.34070     |                   |            | 0.0000 | 1,323,058,600.00 | 92,135           | 384,275       |
| \$ / R On 20/12/2018 Foreign Exchange Future |        |            | 14.36790  |           | 14.34860     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 21/12/2018 Foreign Exchange Future |        |            | 14.36930  |           | 14.35040     |                   |            | 0.0000 | 0.00             | 0                | 160           |
| \$ / R On 31/12/2018 Foreign Exchange Future |        |            | 14.38720  |           | 14.36820     |                   |            | 0.0000 | 0.00             | 0                | 1,952         |
| \$ / R On 02/01/2019 Foreign Exchange Future |        |            | 14.39080  |           | 14.37170     |                   |            | 0.0000 | 0.00             | 0                | 55            |
| \$ / R On 03/01/2019 Foreign Exchange Future |        |            | 14.39260  |           | 14.37350     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 07/01/2019 Foreign Exchange Future |        |            | 14.39970  |           | 14.38070     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 15/01/2019 Foreign Exchange Future |        |            | 14.41400  |           | 14.39490     |                   |            | 0.0000 | 0.00             | 0                | 150           |
| \$ / R On 16/01/2019 Foreign Exchange Future |        |            | 14.41580  |           | 14.39660     |                   |            | 0.0000 | 0.00             | 0                | 20            |
| \$ / R On 18/01/2019 Foreign Exchange Future |        |            | 14.41920  |           | 14.40010     |                   |            | 0.0000 | 0.00             | 0                | 0             |
| \$ / R On 25/01/2019 Foreign Exchange Future |        |            | 14.43140  |           | 14.41240     |                   |            | 0.0000 | 0.00             | 0                | 51            |
| \$ / R On 30/01/2019 Foreign Exchange Future |        |            | 14.44000  |           | 14.42110     |                   |            | 0.0000 | 0.00             | 0                | 55            |
| \$ / R On 31/01/2019 Foreign Exchange Future |        |            | 14.44180  |           | 14.42290     |                   |            | 0.0000 | 0.00             | 0                | 1,655         |
| \$ / R On 13/02/2019 Foreign Exchange Future |        |            | 14.46430  |           | 14.44560     |                   |            | 0.0000 | 0.00             | 0                | 70            |
| \$ / R On 15/02/2019 Foreign Exchange Future |        |            | 14.46780  |           | 14.44910     |                   |            | 0.0000 | 0.00             | 0                | 6             |
| \$ / R On 25/02/2019 Foreign Exchange Future |        |            | 14.48540  |           | 14.46680     |                   |            | 0.0000 | 0.00             | 0                | 15            |
| \$ / R On 28/02/2019 Foreign Exchange Future |        |            | 14.49060  |           | 14.47210     |                   |            | 0.0000 | 0.00             | 0                | 5,025         |
| \$ / R On 04/03/2019 Foreign Exchange Future |        |            | 14.49770  |           | 14.47910     |                   |            | 0.0000 | 0.00             | 0                | 74            |
| \$ / R On 05/03/2019 Foreign Exchange Future |        |            | 14.49940  |           | 14.48090     |                   |            | 0.0000 | 0.00             | 0                | 80            |

| 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 |        |            | 14.52240  |           | 14.50400     |                   |            | 0.0000 | 1,429,846,459.20        | 98,458           | 332,686        |
| \$ / R                     | On | 27/03/2019 | Foreign Exchange Future |        |            | 14.53860  |           | 14.52020     |                   |            | 0.0000 | 0.00                    | 0                | 3,731          |
| \$ / R                     | On | 29/03/2019 | Foreign Exchange Future |        |            | 14.54220  |           | 14.52380     |                   |            | 0.0000 | 0.00                    | 0                | 4,356          |
| \$ / R                     | On | 02/04/2019 | Foreign Exchange Future |        |            | 14.54940  |           | 14.53100     |                   |            | 0.0000 | 0.00                    | 0                | 55             |
| \$ / R                     | On | 05/04/2019 | Foreign Exchange Future |        |            | 14.55480  |           | 14.53640     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 26/04/2019 | Foreign Exchange Future |        |            | 14.59250  |           | 14.57430     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 30/04/2019 | Foreign Exchange Future |        |            | 14.59970  |           | 14.58150     |                   |            | 0.0000 | 0.00                    | 0                | 1,580          |
| \$ / R                     | On | 31/05/2019 | Foreign Exchange Future |        |            | 14.65540  |           | 14.63740     |                   |            | 0.0000 | 0.00                    | 0                | 875            |
| \$ / R                     | On | 03/06/2019 | Foreign Exchange Future |        |            | 14.66080  |           | 14.64280     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 04/06/2019 | Foreign Exchange Future |        |            | 14.66260  |           | 14.64460     |                   |            | 0.0000 | 0.00                    | 0                | 74             |
| \$ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 14.68070  |           | 14.66270     |                   |            | 0.0000 | 132,126.30              | 9                | 41,666         |
| \$ / R                     | On | 20/06/2019 | Foreign Exchange Future |        |            | 14.69180  |           | 14.67390     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 28/06/2019 | Foreign Exchange Future |        |            | 14.70670  |           | 14.68870     |                   |            | 0.0000 | 0.00                    | 0                | 505            |
| \$ / R                     | On | 01/07/2019 | Foreign Exchange Future |        |            | 14.71220  |           | 14.69430     |                   |            | 0.0000 | 0.00                    | 0                | 55             |
| \$ / R                     | On | 03/07/2019 | Foreign Exchange Future |        |            | 14.71600  |           | 14.69800     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 31/07/2019 | Foreign Exchange Future |        |            | 14.76800  |           | 14.75010     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 01/08/2019 | Foreign Exchange Future |        |            | 14.76980  |           | 14.75200     |                   |            | 0.0000 | 0.00                    | 0                | 55             |
| \$ / R                     | On | 13/08/2019 | Foreign Exchange Future |        |            | 14.79210  |           | 14.77430     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 30/08/2019 | Foreign Exchange Future |        |            | 14.82370  |           | 14.80590     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 02/09/2019 | Foreign Exchange Future |        |            | 14.82930  |           | 14.81150     |                   |            | 0.0000 | 0.00                    | 0                | 55             |
| \$ / R                     | On | 04/09/2019 | Foreign Exchange Future |        |            | 14.83300  |           | 14.81520     |                   |            | 0.0000 | 0.00                    | 0                | 74             |
| \$ / R                     | On | 05/09/2019 | Foreign Exchange Future |        |            | 14.83480  |           | 14.81700     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 16/09/2019 | Foreign Exchange Future |        |            | 14.85540  |           | 14.83770     |                   |            | 0.0000 | 2,228,310.00            | 150              | 14,244         |
| \$ / R                     | On | 30/09/2019 | Foreign Exchange Future |        |            | 14.88190  |           | 14.86450     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 02/10/2019 | Foreign Exchange Future |        |            | 14.88570  |           | 14.86830     |                   |            | 0.0000 | 0.00                    | 0                | 55             |
| \$ / R                     | On | 31/10/2019 | Foreign Exchange Future |        |            | 14.94050  |           | 14.92380     |                   |            | 0.0000 | 0.00                    | 0                | 55             |
| \$ / R                     | On | 29/11/2019 | Foreign Exchange Future |        |            | 14.99540  |           | 14.97920     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 02/12/2019 | Foreign Exchange Future |        |            | 15.00110  |           | 14.98490     |                   |            | 0.0000 | 0.00                    | 0                | 55             |
| \$ / R                     | On | 04/12/2019 | Foreign Exchange Future |        |            | 15.00490  |           | 14.98880     |                   |            | 0.0000 | 0.00                    | 0                | 321            |
| \$ / R                     | On | 13/12/2019 | Foreign Exchange Future |        |            | 15.02190  |           | 15.00610     |                   |            | 0.0000 | 0.00                    | 0                | 9,900          |
| \$ / R                     | On | 31/12/2019 | Foreign Exchange Future |        |            | 15.05960  |           | 15.04330     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 02/01/2020 | Foreign Exchange Future |        |            | 15.06370  |           | 15.04740     |                   |            | 0.0000 | 0.00                    | 0                | 55             |
| \$ / R                     | On | 31/01/2020 | Foreign Exchange Future |        |            | 15.12440  |           | 15.10720     |                   |            | 0.0000 | 0.00                    | 0                | 55             |
| \$ / R                     | On | 02/03/2020 | Foreign Exchange Future |        |            | 15.18930  |           | 15.17110     |                   |            | 0.0000 | 0.00                    | 0                | 55             |
| \$ / R                     | On | 16/03/2020 | Foreign Exchange Future |        |            | 15.21860  |           | 15.20000     |                   |            | 0.0000 | 1,521,860.00            | 100              | 4,266          |
| \$ / R                     | On | 02/04/2020 | Foreign Exchange Future |        |            | 15.25420  |           | 15.23500     |                   |            | 0.0000 | 0.00                    | 0                | 55             |
| \$ / R                     | On | 29/04/2020 | Foreign Exchange Future |        |            | 15.31070  |           | 15.29070     |                   |            | 0.0000 | 0.00                    | 0                | 55             |
| \$ / R                     | On | 02/06/2020 | Foreign Exchange Future |        |            | 15.38190  |           | 15.36080     |                   |            | 0.0000 | 0.00                    | 0                | 1,055          |
| \$ / R                     | On | 12/06/2020 | Foreign Exchange Future |        |            | 15.40280  |           | 15.38150     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 28/07/2020 | Foreign Exchange Future |        |            | 15.49910  |           | 15.47630     |                   |            | 0.0000 | 0.00                    | 0                | 84,000         |
| \$ / R                     | On | 14/09/2020 | Foreign Exchange Future |        |            | 15.59950  |           | 15.57530     |                   |            | 0.0000 | 0.00                    | 0                | 0              |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>2,756,787,355.50</b> | <b>190,852</b>   | <b>897,308</b> |
| \$ / R                     | On | 11/12/2018 | Foreign Exchange Option | 15.08  | Put        |           |           | 741.63300    | 721.500           | 25.47      | 1.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 11/12/2018 | Foreign Exchange Option | 15.08  | Call       |           |           | 0.93300      | 0.000             | 25.47      | 0.0000 | 0.00                    | 0                | 0              |
| \$ / R                     | On | 11/12/2018 | Foreign Exchange Option | 13.65  | Put        |           |           | 0.17320      | 0.000             | 25.47      | 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 | 11/12/2018 | Foreign Exchange Option | 13.65      | Call      |           | 689.47320    | 708.500           | 25.47      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2018 | Foreign Exchange Option | 15.69      | Put       |           | 1,350.72820  | 1,331.500         | 25.47      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2018 | Foreign Exchange Option | 15.69      | Call      |           | 0.02820      | 0.000             | 25.47      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2018 | Foreign Exchange Option | 13.86      | Call      |           | 480.83730    | 498.500           | 25.47      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2018 | Foreign Exchange Option | 13.86      | Put       |           | 1.53730      | 0.000             | 25.47      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2018 | Foreign Exchange Option | 14.89      | Put       |           | 558.50870    | 533.113           | 36.50      | 0.9704 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2018 | Foreign Exchange Option | 14.89      | Call      |           | 7.80870      | 3.113             | 36.50      | 0.0296 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.50      | Call      |           | 1,840.70100  | 1,860.000         | 32.91      | 1.0000 | 0.00          | 0                | 228,616       |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 11.64      | Call      |           | 2,700.70000  | 2,720.000         | 26.31      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 11.64      | Put       |           | 0.00000      | 0.000             | 26.31      | 0.0000 | 0.00          | 0                | 2,764         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 17.24      | Put       |           | 2,899.32290  | 2,880.023         | 55.01      | 0.9999 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 17.24      | Call      |           | 0.02290      | 0.024             | 55.01      | 0.0001 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.00      | Put       |           | 0.24900      | 0.104             | 35.07      | 0.0008 | 0.00          | 0                | 72,280        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.00      | Call      |           | 1,340.94900  | 1,360.104         | 35.07      | 0.9992 | 0.00          | 0                | 4,500         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.20      | Put       |           | 0.73790      | 0.320             | 33.23      | 0.0025 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.20      | Call      |           | 1,141.43790  | 1,160.320         | 33.23      | 0.9975 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.89      | Put       |           | 566.88270    | 545.119           | 29.17      | 0.9127 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.89      | Call      |           | 17.58270     | 15.119            | 29.17      | 0.0873 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.38      | Call      |           | 1,960.70010  | 1,980.000         | 31.99      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.38      | Put       |           | 0.00010      | 0.000             | 31.99      | 0.0000 | 0.00          | 0                | 39,589        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.95      | Put       |           | 31.41620     | 19.393            | 26.72      | 0.1135 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.95      | Call      |           | 422.11620    | 429.393           | 26.72      | 0.8865 | 0.00          | 0                | 39,589        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.80      | Put       |           | 15.73300     | 8.841             | 27.91      | 0.0565 | 0.00          | 0                | 500           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.80      | Call      |           | 556.43300    | 568.841           | 27.91      | 0.9435 | 0.00          | 0                | 500           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.00      | Put       |           | 39.06210     | 24.911            | 26.32      | 0.1410 | 0.00          | 0                | 53,250        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.00      | Call      |           | 379.76210    | 384.911           | 26.32      | 0.8590 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.25      | Put       |           | 0.96370      | 0.424             | 32.77      | 0.0032 | 0.00          | 0                | 17,800        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.25      | Call      |           | 1,091.66370  | 1,110.424         | 32.77      | 0.9968 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.00      | Put       |           | 670.26920    | 649.675           | 30.31      | 0.9421 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.00      | Call      |           | 10.96920     | 9.675             | 30.31      | 0.0579 | 0.00          | 0                | 101,333       |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.50      | Put       |           | 3.54090      | 1.702             | 30.48      | 0.0123 | 0.00          | 0                | 29,800        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.50      | Call      |           | 844.24090    | 861.702           | 30.48      | 0.9877 | 0.00          | 0                | 228,616       |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.84      | Put       |           | 521.00060    | 498.541           | 28.65      | 0.8949 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.84      | Call      |           | 21.70060     | 18.541            | 28.65      | 0.1051 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.63      | Call      |           | 1,710.70620  | 1,730.001         | 33.90      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.63      | Put       |           | 0.00620      | 0.001             | 33.90      | 0.0000 | 0.00          | 0                | 39,589        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 11.90      | Call      |           | 2,440.70000  | 2,460.000         | 28.31      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 11.90      | Put       |           | 0.00000      | 0.000             | 28.31      | 0.0000 | 0.00          | 0                | 11,300        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.10      | Call      |           | 1,241.13010  | 1,260.183         | 34.15      | 0.9986 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.10      | Put       |           | 0.43010      | 0.183             | 34.15      | 0.0014 | 0.00          | 0                | 11,300        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 11.75      | Call      |           | 2,590.70000  | 2,610.000         | 27.16      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 11.75      | Put       |           | 0.00000      | 0.000             | 27.16      | 0.0000 | 0.00          | 0                | 228,616       |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.13      | Put       |           | 66.66530     | 46.305            | 25.28      | 0.2370 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.13      | Call      |           | 277.36530    | 276.305           | 25.28      | 0.7630 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.00      | Call      |           | 2,340.70000  | 2,360.000         | 29.07      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.00      | Put       |           | 0.00000      | 0.000             | 29.07      | 0.0000 | 0.00          | 0                | 174,530       |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.75  | Call       |           |           | 1,590.72780  | 1,610.008         | 34.82      | 0.9999 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.75  | Put        |           |           | 0.02780      | 0.008             | 34.82      | 0.0001 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.60  | Put        |           |           | 316.11250    | 289.078           | 26.14      | 0.7541 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.60  | Call       |           |           | 56.81250     | 49.079            | 26.14      | 0.2459 | 0.00          | 0                | 81,900        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.61  | Put        |           |           | 323.98210    | 297.158           | 26.25      | 0.7622 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.61  | Call       |           |           | 54.68210     | 47.158            | 26.25      | 0.2378 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.44  | Put        |           |           | 201.18900    | 171.424           | 24.47      | 0.5946 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.44  | Call       |           |           | 101.88900    | 91.424            | 24.47      | 0.4054 | 0.00          | 0                | 11,300        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.22  | Call       |           |           | 1,121.52120  | 1,140.358         | 33.05      | 0.9972 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.22  | Put        |           |           | 0.82120      | 0.358             | 33.05      | 0.0028 | 0.00          | 0                | 5,500         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.62  | Put        |           |           | 331.92140    | 305.308           | 26.35      | 0.7701 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.62  | Call       |           |           | 52.62140     | 45.309            | 26.35      | 0.2299 | 0.00          | 0                | 5,500         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.75  | Put        |           |           | 440.74870    | 416.773           | 27.71      | 0.8541 | 0.00          | 0                | 700           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.75  | Call       |           |           | 31.44870     | 26.773            | 27.71      | 0.1459 | 0.00          | 0                | 127,100       |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.15  | Put        |           |           | 815.79400    | 795.529           | 32.10      | 0.9661 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.15  | Call       |           |           | 6.49400      | 5.529             | 32.10      | 0.0339 | 0.00          | 0                | 27,030        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.67  | Put        |           |           | 1,331.01680  | 1,311.080         | 38.65      | 0.9933 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.67  | Call       |           |           | 1.71680      | 1.080             | 38.65      | 0.0067 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.02  | Call       |           |           | 2,320.70000  | 2,340.000         | 29.23      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.02  | Put        |           |           | 0.00000      | 0.000             | 29.23      | 0.0000 | 0.00          | 0                | 5,500         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.70  | Put        |           |           | 1,360.90990  | 1,340.995         | 39.02      | 0.9939 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.70  | Call       |           |           | 1.60990      | 0.995             | 39.02      | 0.0061 | 0.00          | 0                | 7,500         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.78  | Put        |           |           | 14.28840     | 7.934             | 28.07      | 0.0513 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.78  | Call       |           |           | 574.98840    | 587.934           | 28.07      | 0.9487 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.10  | Call       |           |           | 2,240.70000  | 2,260.000         | 29.84      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.10  | Put        |           |           | 0.00000      | 0.000             | 29.84      | 0.0000 | 0.00          | 0                | 8,580         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.68  | Call       |           |           | 1,660.71180  | 1,680.003         | 34.29      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.68  | Put        |           |           | 0.01180      | 0.003             | 34.29      | 0.0000 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.79  | Call       |           |           | 565.69490    | 578.376           | 27.99      | 0.9462 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.79  | Put        |           |           | 14.99490     | 8.376             | 27.99      | 0.0538 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.45  | Call       |           |           | 893.44350    | 911.291           | 30.94      | 0.9906 | 0.00          | 0                | 500           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.45  | Put        |           |           | 2.74350      | 1.291             | 30.94      | 0.0094 | 0.00          | 0                | 4,080         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.48  | Put        |           |           | 1,141.95880  | 1,121.874         | 36.25      | 0.9884 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.48  | Call       |           |           | 2.65880      | 1.874             | 36.25      | 0.0116 | 0.00          | 0                | 29,600        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.50  | Put        |           |           | 1,161.83280  | 1,141.764         | 36.50      | 0.9890 | 0.00          | 0                | 600           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.50  | Call       |           |           | 2.53280      | 1.764             | 36.50      | 0.0110 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.33  | Put        |           |           | 137.86900    | 108.499           | 23.69      | 0.4570 | 0.00          | 0                | 31,047        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.33  | Call       |           |           | 148.56900    | 138.499           | 23.69      | 0.5430 | 0.00          | 0                | 100           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.20  | Call       |           |           | 2,140.70000  | 2,160.000         | 30.61      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.20  | Put        |           |           | 0.00000      | 0.000             | 30.61      | 0.0000 | 0.00          | 0                | 7,300         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.70  | Call       |           |           | 650.33220    | 665.109           | 28.71      | 0.9657 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.70  | Put        |           |           | 9.63220      | 5.109             | 28.71      | 0.0343 | 0.00          | 0                | 7,300         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.01  | Put        |           |           | 679.80330    | 659.293           | 30.42      | 0.9443 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.01  | Call       |           |           | 10.50330     | 9.293             | 30.42      | 0.0557 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.25  | Call       |           |           | 2,090.70000  | 2,110.000         | 30.99      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.25  | Put        |           |           | 0.00000      | 0.000             | 30.99      | 0.0000 | 0.00          | 0                | 3,300         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.71  | Call       |           |           | 640.82680    | 655.401           | 28.63      | 0.9639 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.71  | Put        |           |           | 10.12680     | 5.401             | 28.63      | 0.0361 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.00  | Put        |           |           | 1,659.97050  | 1,640.405         | 42.21      | 0.9975 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.00  | Call       |           |           | 0.67050      | 0.405             | 42.21      | 0.0025 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.95  | Call       |           |           | 1,390.88910  | 1,410.079         | 35.53      | 0.9994 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.95  | Put        |           |           | 0.18910      | 0.079             | 35.53      | 0.0006 | 0.00          | 0                | 500           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.35  | Put        |           |           | 147.27360    | 117.242           | 23.53      | 0.4827 | 0.00          | 0                | 4,428         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.35  | Call       |           |           | 137.97360    | 127.242           | 23.53      | 0.5173 | 0.00          | 0                | 500           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.70  | Put        |           |           | 397.75810    | 372.812           | 27.18      | 0.8257 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.70  | Call       |           |           | 38.45810     | 32.812            | 27.18      | 0.1743 | 0.00          | 0                | 70,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.80  | Put        |           |           | 484.92430    | 461.832           | 28.23      | 0.8783 | 0.00          | 0                | 135,000       |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.80  | Call       |           |           | 25.62430     | 21.832            | 28.23      | 0.1217 | 0.00          | 0                | 400           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.10  | Call       |           |           | 299.87670    | 300.303           | 25.52      | 0.7885 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.10  | Put        |           |           | 59.17670     | 40.303            | 25.52      | 0.2115 | 0.00          | 0                | 1,867         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.38  | Put        |           |           | 164.28670    | 134.188           | 23.85      | 0.5214 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.38  | Call       |           |           | 124.98670    | 114.188           | 23.85      | 0.4786 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.25  | Call       |           |           | 195.29180    | 188.442           | 24.33      | 0.6405 | 0.00          | 0                | 51,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.25  | Put        |           |           | 104.59180    | 78.442            | 24.33      | 0.3595 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.75  | Call       |           |           | 603.04500    | 616.736           | 28.31      | 0.9558 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.75  | Put        |           |           | 12.34500     | 6.735             | 28.31      | 0.0442 | 0.00          | 0                | 700           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.60  | Call       |           |           | 746.54570    | 762.943           | 29.56      | 0.9794 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.60  | Put        |           |           | 5.84570      | 2.943             | 29.56      | 0.0206 | 0.00          | 0                | 68,500        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.91  | Put        |           |           | 1,570.20420  | 1,550.536         | 41.34      | 0.9967 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.91  | Call       |           |           | 0.90420      | 0.536             | 41.34      | 0.0033 | 0.00          | 0                | 1,406         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.16  | Call       |           |           | 255.60740    | 253.055           | 25.05      | 0.7353 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.16  | Put        |           |           | 74.90740     | 53.055            | 25.05      | 0.2647 | 0.00          | 0                | 36,200        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.46  | Put        |           |           | 1,122.09290  | 1,101.992         | 36.00      | 0.9876 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.46  | Call       |           |           | 2.79290      | 1.992             | 36.00      | 0.0124 | 0.00          | 0                | 1,867         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.59  | Put        |           |           | 1,251.35080  | 1,231.353         | 37.64      | 0.9916 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.59  | Call       |           |           | 2.05080      | 1.353             | 37.64      | 0.0084 | 0.00          | 0                | 31,047        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.32  | Call       |           |           | 1,022.09580  | 1,040.627         | 32.13      | 0.9953 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.32  | Put        |           |           | 1.39580      | 0.627             | 32.13      | 0.0047 | 0.00          | 0                | 13,650        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.15  | Call       |           |           | 262.77330    | 260.718           | 25.12      | 0.7448 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.15  | Put        |           |           | 72.07330     | 50.718            | 25.12      | 0.2552 | 0.00          | 0                | 115,000       |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.56  | Put        |           |           | 2,219.41510  | 2,200.084         | 47.62      | 0.9995 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.56  | Call       |           |           | 0.11510      | 0.084             | 47.62      | 0.0005 | 0.00          | 0                | 13,650        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.14  | Put        |           |           | 1,799.72450  | 1,780.266         | 43.57      | 0.9984 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.14  | Call       |           |           | 0.42450      | 0.266             | 43.57      | 0.0016 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.85  | Put        |           |           | 1,510.40590  | 1,490.649         | 40.76      | 0.9960 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.85  | Call       |           |           | 1.10590      | 0.649             | 40.76      | 0.0040 | 0.00          | 0                | 17,300        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.10  | Put        |           |           | 766.85210    | 746.603           | 31.47      | 0.9597 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.10  | Call       |           |           | 7.55210      | 6.603             | 31.47      | 0.0403 | 0.00          | 0                | 500           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.61  | Put        |           |           | 1,271.26000  | 1,251.278         | 37.89      | 0.9921 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.61  | Call       |           |           | 1.96000      | 1.278             | 37.89      | 0.0079 | 0.00          | 0                | 4,428         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.20  | Call       |           |           | 227.84580    | 223.332           | 24.73      | 0.6953 | 0.00          | 0                | 51,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.20  | Put        |           |           | 87.14580     | 63.332            | 24.73      | 0.3047 | 0.00          | 0                | 13,650        |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.51      | Put       |           | 1,171.77260  | 1,151.712         | 36.63      | 0.9894 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.51      | Call      |           | 2.47260      | 1.712             | 36.63      | 0.0106 | 0.00          | 0                | 24,570        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.20      | Call      |           | 5.60760      | 4.646             | 32.72      | 0.0286 | 0.00          | 0                | 50            |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.20      | Put       |           | 864.90760    | 844.646           | 32.72      | 0.9714 | 0.00          | 0                | 50            |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.67      | Call      |           | 43.31150     | 37.050            | 26.87      | 0.1936 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.67      | Put       |           | 372.61150    | 347.050           | 26.87      | 0.8064 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.33      | Call      |           | 1,012.17120  | 1,030.663         | 32.04      | 0.9950 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.33      | Put       |           | 1.47120      | 0.663             | 32.04      | 0.0050 | 0.00          | 0                | 135,000       |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.73      | Put       |           | 1,390.81140  | 1,370.917         | 39.40      | 0.9943 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.73      | Call      |           | 1.51140      | 0.917             | 39.40      | 0.0057 | 0.00          | 0                | 135,000       |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.24      | Call      |           | 201.60370    | 195.207           | 24.41      | 0.6518 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.24      | Put       |           | 100.90370    | 75.207            | 24.41      | 0.3482 | 0.00          | 0                | 24,570        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.37      | Put       |           | 1,032.81150  | 1,012.640         | 34.87      | 0.9836 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.37      | Call      |           | 3.51150      | 2.640             | 34.87      | 0.0164 | 0.00          | 0                | 4,372         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.05      | Call      |           | 1,291.02750  | 1,310.138         | 34.61      | 0.9989 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.05      | Put       |           | 0.32750      | 0.138             | 34.61      | 0.0011 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.50      | Call      |           | 82.36870     | 72.712            | 25.10      | 0.3391 | 0.00          | 0                | 13,700        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.50      | Put       |           | 241.66870    | 212.712           | 25.10      | 0.6609 | 0.00          | 0                | 15,500        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 17.00      | Put       |           | 2,659.33300  | 2,640.030         | 51.88      | 0.9998 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 17.00      | Call      |           | 0.03300      | 0.030             | 51.88      | 0.0002 | 0.00          | 0                | 3,700         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.68      | Call      |           | 669.40870    | 684.569           | 28.87      | 0.9690 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.68      | Put       |           | 8.70870      | 4.569             | 28.87      | 0.0310 | 0.00          | 0                | 13,150        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.12      | Call      |           | 284.78750    | 284.224           | 25.36      | 0.7717 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.12      | Put       |           | 64.08750     | 44.224            | 25.36      | 0.2283 | 0.00          | 0                | 4,372         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.80      | Put       |           | 2,459.35740  | 2,440.047         | 49.94      | 0.9997 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.80      | Call      |           | 0.05740      | 0.047             | 49.94      | 0.0003 | 0.00          | 0                | 13,150        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.24      | Put       |           | 1,899.60820  | 1,880.199         | 44.53      | 0.9988 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.24      | Call      |           | 0.30820      | 0.199             | 44.53      | 0.0012 | 0.00          | 0                | 750           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.11      | Put       |           | 1,769.76780  | 1,750.290         | 43.28      | 0.9982 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.11      | Call      |           | 0.46780      | 0.290             | 43.28      | 0.0018 | 0.00          | 0                | 38,250        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.20      | Put       |           | 1,859.65010  | 1,840.223         | 44.15      | 0.9986 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.20      | Call      |           | 0.35010      | 0.223             | 44.15      | 0.0014 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.25      | Call      |           | 4.86240      | 3.917             | 33.35      | 0.0242 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.25      | Put       |           | 914.16240    | 893.917           | 33.35      | 0.9758 | 0.00          | 0                | 500           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.74      | Call      |           | 32.75010     | 27.886            | 27.60      | 0.1512 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.74      | Put       |           | 432.05010    | 407.886           | 27.60      | 0.8488 | 0.00          | 0                | 13,150        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.30      | Call      |           | 4.23370      | 3.315             | 33.98      | 0.0205 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.30      | Put       |           | 963.53370    | 943.315           | 33.98      | 0.9795 | 0.00          | 0                | 35,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.90      | Call      |           | 16.85240     | 14.515            | 29.27      | 0.0841 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.90      | Put       |           | 576.15240    | 554.515           | 29.27      | 0.9159 | 0.00          | 0                | 35,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.84      | Call      |           | 1.14380      | 0.670             | 40.67      | 0.0041 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.84      | Put       |           | 1,500.44380  | 1,480.670         | 40.67      | 0.9959 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.90      | Call      |           | 465.80350    | 475.007           | 27.11      | 0.9093 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 13.90      | Put       |           | 25.10350     | 15.007            | 27.11      | 0.0907 | 0.00          | 0                | 35,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.51      | Call      |           | 79.43900     | 69.950            | 25.20      | 0.3287 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.51      | Put       |           | 248.73900    | 219.950           | 25.20      | 0.6713 | 0.00          | 0                | 3,388         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.39  | Call       |           |           | 120.87470    | 110.091           | 23.95      | 0.4660 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.39  | Put        |           |           | 170.17470    | 140.091           | 23.95      | 0.5340 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.85  | Put        |           |           | 530.11080    | 507.799           | 28.75      | 0.8987 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.85  | Call       |           |           | 20.81080     | 17.799            | 28.75      | 0.1013 | 0.00          | 0                | 50,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.40  | Put        |           |           | 176.17000    | 146.118           | 24.05      | 0.5464 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.40  | Call       |           |           | 116.87000    | 106.118           | 24.05      | 0.4536 | 0.00          | 0                | 100,000       |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.30  | Call       |           |           | 165.28700    | 156.329           | 23.93      | 0.5808 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.30  | Put        |           |           | 124.58700    | 96.329            | 23.93      | 0.4192 | 0.00          | 0                | 35,000        |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.50  | Put        |           |           | 2,159.43780  | 2,140.098         | 47.04      | 0.9994 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 16.50  | Call       |           |           | 0.13780      | 0.098             | 47.04      | 0.0006 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.82  | Put        |           |           | 502.88700    | 480.119           | 28.44      | 0.8869 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 14.82  | Call       |           |           | 23.58700     | 20.119            | 28.44      | 0.1131 | 0.00          | 0                | 250           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.60  | Put        |           |           | 1,261.30470  | 1,241.315         | 37.76      | 0.9918 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.60  | Call       |           |           | 2.00470      | 1.315             | 37.76      | 0.0082 | 0.00          | 0                | 500           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.08  | Call       |           |           | 8.03160      | 7.096             | 31.21      | 0.0432 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.08  | Put        |           |           | 747.33160    | 727.096           | 31.21      | 0.9568 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.09  | Call       |           |           | 7.78740      | 6.844             | 31.34      | 0.0417 | 0.00          | 0                | 500           |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.09  | Put        |           |           | 757.08740    | 736.844           | 31.34      | 0.9583 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.07  | Call       |           |           | 8.28460      | 7.357             | 31.09      | 0.0447 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.07  | Put        |           |           | 737.58460    | 717.357           | 31.09      | 0.9553 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.96  | Call       |           |           | 1,380.89980  | 1,400.083         | 35.43      | 0.9993 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.96  | Put        |           |           | 0.19980      | 0.083             | 35.43      | 0.0007 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.95  | Put        |           |           | 1,610.09130  | 1,590.472         | 41.73      | 0.9971 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 15.95  | Call       |           |           | 0.79130      | 0.472             | 41.73      | 0.0029 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2018 | Foreign Exchange Option | 12.50  | Put        |           |           | 0.00100      | 0.000             | 32.91      | 0.0000 | 0.00          | 0                | 26,400        |
| \$ / R           | On | 20/12/2018 | Foreign Exchange Option | 13.90  | Call       |           |           | 490.93350    | 499.076           | 19.57      | 0.8627 | 0.00          | 0                | 0             |
| \$ / R           | On | 20/12/2018 | Foreign Exchange Option | 13.90  | Put        |           |           | 42.33350     | 31.176            | 19.57      | 0.1373 | 0.00          | 0                | 35,000        |
| \$ / R           | On | 20/12/2018 | Foreign Exchange Option | 13.98  | Call       |           |           | 428.69420    | 434.063           | 19.85      | 0.8143 | 0.00          | 0                | 0             |
| \$ / R           | On | 20/12/2018 | Foreign Exchange Option | 13.98  | Put        |           |           | 60.09420     | 46.163            | 19.85      | 0.1857 | 0.00          | 0                | 18,000        |
| \$ / R           | On | 20/12/2018 | Foreign Exchange Option | 15.30  | Put        |           |           | 969.50800    | 946.644           | 25.40      | 0.9401 | 0.00          | 0                | 35,000        |
| \$ / R           | On | 20/12/2018 | Foreign Exchange Option | 15.30  | Call       |           |           | 18.10800     | 14.545            | 25.40      | 0.0599 | 0.00          | 0                | 0             |
| \$ / R           | On | 20/12/2018 | Foreign Exchange Option | 14.90  | Call       |           |           | 52.76850     | 45.781            | 23.42      | 0.1659 | 0.00          | 0                | 0             |
| \$ / R           | On | 20/12/2018 | Foreign Exchange Option | 14.90  | Put        |           |           | 604.16850    | 577.882           | 23.42      | 0.8341 | 0.00          | 0                | 35,000        |
| \$ / R           | On | 20/12/2018 | Foreign Exchange Option | 14.30  | Call       |           |           | 228.63640    | 223.940           | 20.94      | 0.5638 | 0.00          | 0                | 0             |
| \$ / R           | On | 20/12/2018 | Foreign Exchange Option | 14.30  | Put        |           |           | 180.03640    | 156.040           | 20.94      | 0.4362 | 0.00          | 0                | 35,000        |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 14.66  | Put        |           |           | 417.76570    | 390.820           | 22.43      | 0.6988 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 14.66  | Call       |           |           | 108.16570    | 100.120           | 22.43      | 0.3012 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 13.30  | Call       |           |           | 1,056.30830  | 1,073.643         | 23.20      | 0.9790 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 13.30  | Put        |           |           | 5.90830      | 4.343             | 23.20      | 0.0210 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 13.85  | Call       |           |           | 538.79460    | 545.321           | 18.91      | 0.8833 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 13.85  | Put        |           |           | 38.39460     | 26.021            | 18.91      | 0.1167 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 14.10  | Call       |           |           | 354.04350    | 352.540           | 20.00      | 0.7217 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 14.10  | Put        |           |           | 103.64350    | 83.240            | 20.00      | 0.2783 | 0.00          | 0                | 25,000        |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 13.20  | Put        |           |           | 4.79140      | 3.616             | 24.43      | 0.0171 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 13.20  | Call       |           |           | 1,155.19140  | 1,172.916         | 24.43      | 0.9829 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2018 | Foreign Exchange Option | 14.75  | Put        |           |           | 486.87090    | 460.222           | 22.81      | 0.7497 | 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 | 21/12/2018 | Foreign Exchange Option | 14.75  | Call       |           |           | 87.27090     | 79.522            | 22.81      | 0.2503 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 13.80  | Put        |           |           | 58.42130     | 49.586            | 17.89      | 0.1548 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 13.80  | Call       |           |           | 626.62130    | 636.786           | 17.89      | 0.8452 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,374.89340  | 1,392.687         | 21.42      | 0.9797 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 13.00  | Put        |           |           | 6.69340      | 5.487             | 21.42      | 0.0203 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 14.22  | Put        |           |           | 192.43690    | 177.624           | 18.90      | 0.3873 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 14.22  | Call       |           |           | 340.63690    | 344.824           | 18.90      | 0.6127 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 14.25  | Call       |           |           | 324.31030    | 328.181           | 18.97      | 0.5940 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 14.25  | Put        |           |           | 206.11030    | 190.981           | 18.97      | 0.4060 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 17.58  | Put        |           |           | 3,213.02320  | 3,193.759         | 30.88      | 0.9969 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 17.58  | Call       |           |           | 1.22320      | 0.959             | 30.88      | 0.0031 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 16.93  | Put        |           |           | 2,563.70990  | 2,544.629         | 27.48      | 0.9938 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 16.93  | Call       |           |           | 1.90990      | 1.829             | 27.48      | 0.0062 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 14.96  | Call       |           |           | 92.26180     | 91.390            | 21.38      | 0.2251 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2018 | Foreign Exchange Option | 14.96  | Put        |           |           | 684.06180    | 664.190           | 21.38      | 0.7749 | 0.00          | 0                | 250           |
| \$ / R           | On | 02/01/2019 | Foreign Exchange Option | 12.90  | Put        |           |           | 5.70580      | 4.678             | 21.27      | 0.0170 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/01/2019 | Foreign Exchange Option | 12.90  | Call       |           |           | 1,477.40580  | 1,495.478         | 21.27      | 0.9830 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/01/2019 | Foreign Exchange Option | 13.57  | Call       |           |           | 835.60020    | 851.454           | 18.04      | 0.9069 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/01/2019 | Foreign Exchange Option | 13.57  | Put        |           |           | 32.10020     | 28.854            | 18.04      | 0.0931 | 0.00          | 0                | 600           |
| \$ / R           | On | 03/01/2019 | Foreign Exchange Option | 13.93  | Put        |           |           | 97.63010     | 87.942            | 18.00      | 0.2280 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/01/2019 | Foreign Exchange Option | 13.93  | Call       |           |           | 541.13010    | 550.542           | 18.00      | 0.7720 | 0.00          | 0                | 600           |
| \$ / R           | On | 03/01/2019 | Foreign Exchange Option | 14.35  | Put        |           |           | 266.29260    | 252.158           | 18.97      | 0.4657 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/01/2019 | Foreign Exchange Option | 14.35  | Call       |           |           | 289.79260    | 294.758           | 18.97      | 0.5343 | 0.00          | 0                | 600           |
| \$ / R           | On | 07/01/2019 | Foreign Exchange Option | 13.64  | Put        |           |           | 45.71440     | 40.899            | 17.31      | 0.1201 | 0.00          | 0                | 250           |
| \$ / R           | On | 07/01/2019 | Foreign Exchange Option | 13.64  | Call       |           |           | 786.41440    | 800.599           | 17.31      | 0.8799 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/01/2019 | Foreign Exchange Option | 14.65  | Put        |           |           | 463.52400    | 448.207           | 19.48      | 0.6174 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/01/2019 | Foreign Exchange Option | 14.65  | Call       |           |           | 194.22400    | 197.907           | 19.48      | 0.3826 | 0.00          | 0                | 250           |
| \$ / R           | On | 07/01/2019 | Foreign Exchange Option | 14.12  | Put        |           |           | 171.78510    | 161.246           | 18.04      | 0.3357 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/01/2019 | Foreign Exchange Option | 14.12  | Call       |           |           | 432.48510    | 440.946           | 18.04      | 0.6643 | 0.00          | 0                | 250           |
| \$ / R           | On | 15/01/2019 | Foreign Exchange Option | 14.19  | Put        |           |           | 228.62840    | 218.601           | 18.01      | 0.3788 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/01/2019 | Foreign Exchange Option | 14.19  | Call       |           |           | 433.52840    | 442.601           | 18.01      | 0.6212 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/01/2019 | Foreign Exchange Option | 13.86  | Call       |           |           | 644.77390    | 657.006           | 17.34      | 0.7754 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/01/2019 | Foreign Exchange Option | 13.86  | Put        |           |           | 109.87390    | 103.006           | 17.34      | 0.2246 | 0.00          | 0                | 174           |
| \$ / R           | On | 15/01/2019 | Foreign Exchange Option | 14.00  | Put        |           |           | 153.55710    | 145.320           | 17.62      | 0.2873 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/01/2019 | Foreign Exchange Option | 14.00  | Call       |           |           | 548.45710    | 559.321           | 17.62      | 0.7127 | 0.00          | 0                | 174           |
| \$ / R           | On | 16/01/2019 | Foreign Exchange Option | 14.48  | Put        |           |           | 384.31210    | 371.774           | 18.71      | 0.5184 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/01/2019 | Foreign Exchange Option | 14.48  | Call       |           |           | 300.91210    | 307.574           | 18.71      | 0.4816 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/01/2019 | Foreign Exchange Option | 12.66  | Put        |           |           | 4.41570      | 3.914             | 18.34      | 0.0129 | 0.00          | 0                | 263           |
| \$ / R           | On | 18/01/2019 | Foreign Exchange Option | 12.66  | Call       |           |           | 1,744.51570  | 1,763.114         | 18.34      | 0.9871 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/01/2019 | Foreign Exchange Option | 14.02  | Put        |           |           | 192.58830    | 183.135           | 17.63      | 0.3092 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/01/2019 | Foreign Exchange Option | 14.02  | Call       |           |           | 584.98830    | 594.535           | 17.63      | 0.6908 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/01/2019 | Foreign Exchange Option | 12.95  | Put        |           |           | 10.39920     | 10.787            | 16.08      | 0.0315 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/01/2019 | Foreign Exchange Option | 12.95  | Call       |           |           | 1,481.49920  | 1,500.787         | 16.08      | 0.9685 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/01/2019 | Foreign Exchange Option | 14.88  | Put        |           |           | 694.58920    | 679.956           | 19.60      | 0.6471 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/01/2019 | Foreign Exchange Option | 14.88  | Call       |           |           | 235.68920    | 239.956           | 19.60      | 0.3529 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 14.25  | Call       |           |           | 481.15600    | 488.998           | 18.02      | 0.5918 | 0.00          | 0                | 0             |



| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 14.25      | Put       |           | 308.25600    | 297.198           | 18.02      | 0.4082 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 15.13      | Put       |           | 888.23430    | 872.976           | 20.29      | 0.7177 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 15.13      | Call      |           | 181.13430    | 184.776           | 20.29      | 0.2823 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 14.20      | Call      |           | 507.64230    | 515.726           | 17.93      | 0.6124 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 15.47      | Call      |           | 122.47280    | 124.957           | 21.13      | 0.2029 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 12.79      | Put       |           | 9.03120      | 9.136             | 16.96      | 0.0257 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 12.79      | Call      |           | 1,641.93120  | 1,660.936         | 16.96      | 0.9743 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 14.20      | Put       |           | 284.74230    | 273.925           | 17.93      | 0.3876 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 13.00      | Call      |           | 1,436.62790  | 1,454.322         | 15.90      | 0.9641 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 13.00      | Put       |           | 13.72790     | 12.522            | 15.90      | 0.0359 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 14.38      | Put       |           | 374.32740    | 362.708           | 18.28      | 0.4614 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 14.38      | Call      |           | 417.22740    | 424.508           | 18.28      | 0.5386 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/01/2019 | Foreign Exchange Option | 15.47      | Put       |           | 1,169.57280  | 1,153.157         | 21.13      | 0.7971 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/02/2019 | Foreign Exchange Option | 15.10      | Put       |           | 888.87970    | 874.053           | 19.94      | 0.6820 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/02/2019 | Foreign Exchange Option | 15.10      | Call      |           | 234.47970    | 238.353           | 19.94      | 0.3180 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/02/2019 | Foreign Exchange Option | 14.35      | Put       |           | 398.77790    | 388.067           | 18.19      | 0.4426 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/02/2019 | Foreign Exchange Option | 14.35      | Call      |           | 497.87790    | 505.867           | 18.19      | 0.5574 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2019 | Foreign Exchange Option | 14.07      | Put       |           | 286.10920    | 278.151           | 17.55      | 0.3434 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2019 | Foreign Exchange Option | 14.07      | Call      |           | 682.90920    | 693.551           | 17.55      | 0.6566 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 13.00      | Call      |           | 1,510.10820  | 1,528.766         | 16.58      | 0.9259 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 13.00      | Put       |           | 38.00820     | 38.166            | 16.58      | 0.0741 | 0.00          | 0                | 500           |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 15.27      | Put       |           | 1,044.07940  | 1,031.220         | 20.18      | 0.6954 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 15.27      | Call      |           | 246.17940    | 251.820           | 20.18      | 0.3046 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 14.52      | Put       |           | 521.16940    | 511.319           | 18.45      | 0.4923 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 14.52      | Call      |           | 473.26940    | 481.919           | 18.45      | 0.5077 | 0.00          | 0                | 500           |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 12.83      | Put       |           | 29.73370     | 29.692            | 17.10      | 0.0583 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 12.83      | Call      |           | 1,671.83370  | 1,690.292         | 17.10      | 0.9417 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 14.20      | Call      |           | 623.92560    | 634.485           | 17.85      | 0.6124 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 14.20      | Put       |           | 351.82560    | 343.885           | 17.85      | 0.3876 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 15.63      | Put       |           | 1,337.93620  | 1,323.431         | 20.97      | 0.7664 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 15.63      | Call      |           | 180.03620    | 184.032           | 20.97      | 0.2336 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 14.25      | Call      |           | 597.92090    | 608.287           | 17.94      | 0.5957 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/02/2019 | Foreign Exchange Option | 14.25      | Put       |           | 375.82090    | 367.687           | 17.94      | 0.4043 | 0.00          | 0                | 250           |
| \$ / R           | On | 04/03/2019 | Foreign Exchange Option | 14.34      | Put       |           | 428.28950    | 420.208           | 18.05      | 0.4325 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/03/2019 | Foreign Exchange Option | 14.34      | Call      |           | 567.38950    | 577.908           | 18.05      | 0.5675 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/03/2019 | Foreign Exchange Option | 14.39      | Put       |           | 457.31880    | 449.145           | 18.16      | 0.4481 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/03/2019 | Foreign Exchange Option | 14.39      | Call      |           | 548.21880    | 558.545           | 18.16      | 0.5519 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 18.00      | Call      |           | 42.18300     | 43.813            | 25.29      | 0.0569 | 0.00          | 0                | 14,200        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.79      | Call      |           | 932.33950    | 947.019           | 17.09      | 0.7361 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.79      | Put       |           | 218.33950    | 214.618           | 17.09      | 0.2639 | 0.00          | 0                | 262,812       |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.12      | Call      |           | 338.86860    | 346.916           | 19.66      | 0.3642 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.12      | Put       |           | 954.86860    | 944.516           | 19.66      | 0.6358 | 0.00          | 0                | 99,824        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.19      | Call      |           | 321.00100    | 328.733           | 19.81      | 0.3486 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.19      | Put       |           | 1,007.00100  | 996.333           | 19.81      | 0.6514 | 0.00          | 0                | 41,300        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 17.23      | Put       |           | 2,794.57870  | 2,778.421         | 23.69      | 0.9096 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 17.23      | Call      |           | 68.57870     | 70.821            | 23.69      | 0.0904 | 0.00          | 0                | 41,300        |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 16.96  | Put        |           |           | 2,539.39870  | 2,523.644         | 23.22      | 0.8919 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 16.96  | Call       |           |           | 83.39870     | 86.044            | 23.22      | 0.1081 | 0.00          | 0                | 12,600        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.13  | Call       |           |           | 336.25420    | 344.257           | 19.68      | 0.3619 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.13  | Put        |           |           | 962.25420    | 951.857           | 19.68      | 0.6381 | 0.00          | 0                | 7,100         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 18.40  | Put        |           |           | 3,929.72820  | 3,912.757         | 26.16      | 0.9543 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 18.40  | Call       |           |           | 33.72820     | 35.157            | 26.16      | 0.0457 | 0.00          | 0                | 7,100         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 16.58  | Put        |           |           | 2,186.72010  | 2,171.664         | 22.54      | 0.8604 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 16.58  | Call       |           |           | 110.72010    | 114.064           | 22.54      | 0.1396 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.04  | Call       |           |           | 360.53740    | 368.952           | 19.49      | 0.3827 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.04  | Put        |           |           | 896.53740    | 886.552           | 19.49      | 0.6173 | 0.00          | 0                | 63,500        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 16.97  | Put        |           |           | 2,548.79000  | 2,533.019         | 23.23      | 0.8926 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 16.97  | Call       |           |           | 82.79000     | 85.419            | 23.23      | 0.1074 | 0.00          | 0                | 63,500        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.55  | Call       |           |           | 1,104.25360  | 1,119.943         | 16.88      | 0.7996 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.55  | Put        |           |           | 150.25360    | 147.543           | 16.88      | 0.2004 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.05  | Call       |           |           | 1,512.64470  | 1,529.879         | 16.43      | 0.9040 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.05  | Put        |           |           | 58.64470     | 57.479            | 16.43      | 0.0960 | 0.00          | 0                | 1,155         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.72  | Call       |           |           | 980.69580    | 995.686           | 17.03      | 0.7553 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.72  | Put        |           |           | 196.69580    | 193.285           | 17.03      | 0.2447 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.50  | Put        |           |           | 1,248.85290  | 1,236.911         | 20.47      | 0.7139 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.50  | Call       |           |           | 252.85290    | 259.311           | 20.47      | 0.2861 | 0.00          | 0                | 224,757       |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.15  | Call       |           |           | 1,426.18860  | 1,443.177         | 16.52      | 0.8865 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.15  | Put        |           |           | 72.18860     | 70.777            | 16.52      | 0.1135 | 0.00          | 0                | 10,125        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 17.30  | Put        |           |           | 2,861.24020  | 2,844.991         | 23.82      | 0.9137 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 17.30  | Call       |           |           | 65.24020     | 67.391            | 23.82      | 0.0863 | 0.00          | 0                | 10,125        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.60  | Call       |           |           | 1,067.03290  | 1,082.525         | 16.92      | 0.7869 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.60  | Put        |           |           | 163.03290    | 160.125           | 16.92      | 0.2131 | 0.00          | 0                | 6,570         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.65  | Call       |           |           | 487.61240    | 497.969           | 18.66      | 0.4829 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.65  | Put        |           |           | 633.61240    | 625.569           | 18.66      | 0.5171 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 16.30  | Put        |           |           | 1,933.13780  | 1,918.715         | 22.04      | 0.8313 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 16.30  | Call       |           |           | 137.13780    | 141.115           | 22.04      | 0.1687 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.33  | Call       |           |           | 1,276.27040  | 1,292.739         | 16.68      | 0.8507 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.33  | Put        |           |           | 102.27040    | 100.339           | 16.68      | 0.1493 | 0.00          | 0                | 135,043       |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.52  | Put        |           |           | 1,265.01740  | 1,252.998         | 20.51      | 0.7175 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.52  | Call       |           |           | 249.01740    | 255.398           | 20.51      | 0.2825 | 0.00          | 0                | 1             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.50  | Call       |           |           | 1,142.18730  | 1,158.067         | 16.83      | 0.8118 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.50  | Put        |           |           | 138.18730    | 135.667           | 16.83      | 0.1882 | 0.00          | 0                | 2,550         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.99  | Put        |           |           | 860.78780    | 851.039           | 19.38      | 0.6054 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.99  | Call       |           |           | 374.78780    | 383.439           | 19.38      | 0.3946 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.20  | Call       |           |           | 689.93360    | 702.619           | 17.81      | 0.6143 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.20  | Put        |           |           | 385.93360    | 380.219           | 17.81      | 0.3857 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.10  | Call       |           |           | 344.15990    | 352.297           | 19.62      | 0.3688 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.10  | Put        |           |           | 940.15990    | 929.897           | 19.62      | 0.6312 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.45  | Call       |           |           | 569.04880    | 580.455           | 18.25      | 0.5399 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.45  | Put        |           |           | 515.04880    | 508.055           | 18.25      | 0.4601 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.81  | Call       |           |           | 430.89660    | 440.432           | 19.00      | 0.4399 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.81  | Put        |           |           | 736.89660    | 728.032           | 19.00      | 0.5601 | 0.00          | 0                | 135,043       |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.83  | Put        |           |           | 1,522.92740  | 1,509.827         | 21.17      | 0.7690 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.83  | Call       |           |           | 196.92740    | 202.227           | 21.17      | 0.2310 | 0.00          | 0                | 135,043       |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.40  | Call       |           |           | 1,220.12990  | 1,236.366         | 16.74      | 0.8352 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.40  | Put        |           |           | 116.12990    | 113.966           | 16.74      | 0.1648 | 0.00          | 0                | 2,100         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.42  | Call       |           |           | 582.53010    | 594.091           | 18.20      | 0.5487 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.42  | Put        |           |           | 498.53010    | 491.691           | 18.20      | 0.4513 | 0.00          | 0                | 2,100         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.98  | Put        |           |           | 1,651.88770  | 1,638.326         | 21.48      | 0.7906 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.98  | Call       |           |           | 175.88770    | 180.726           | 21.48      | 0.2094 | 0.00          | 0                | 2,100         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.22  | Put        |           |           | 1,029.64330  | 1,018.843         | 19.87      | 0.6579 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.22  | Call       |           |           | 313.64330    | 321.243           | 19.87      | 0.3421 | 0.00          | 0                | 2,785         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.85  | Call       |           |           | 893.19810    | 907.600           | 17.19      | 0.7188 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.85  | Put        |           |           | 239.19810    | 235.200           | 17.19      | 0.2812 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.00  | Put        |           |           | 867.89250    | 858.096           | 19.40      | 0.6078 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.00  | Call       |           |           | 371.89250    | 380.496           | 19.40      | 0.3922 | 0.00          | 0                | 1,260         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.40  | Put        |           |           | 1,169.00340  | 1,157.452         | 20.25      | 0.6949 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.40  | Call       |           |           | 273.00340    | 279.852           | 20.25      | 0.3051 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.80  | Put        |           |           | 730.24650    | 721.432           | 18.98      | 0.5575 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.80  | Call       |           |           | 434.24650    | 443.832           | 18.98      | 0.4425 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.80  | Call       |           |           | 1,745.31120  | 1,762.824         | 17.04      | 0.9307 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.80  | Put        |           |           | 41.31120     | 40.424            | 17.04      | 0.0693 | 0.00          | 0                | 6,332         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.62  | Call       |           |           | 1,052.34680  | 1,067.758         | 16.94      | 0.7818 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.62  | Put        |           |           | 168.34680    | 165.358           | 16.94      | 0.2182 | 0.00          | 0                | 6,432         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.46  | Put        |           |           | 520.61530    | 513.569           | 18.27      | 0.4630 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.46  | Call       |           |           | 564.61530    | 575.969           | 18.27      | 0.5370 | 0.00          | 0                | 6,332         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.60  | Call       |           |           | 234.28240    | 240.367           | 20.68      | 0.2682 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.60  | Put        |           |           | 1,330.28240  | 1,317.967         | 20.68      | 0.7318 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 17.33  | Call       |           |           | 63.86680     | 65.979            | 23.87      | 0.0846 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 17.33  | Put        |           |           | 2,889.86680  | 2,873.579         | 23.87      | 0.9154 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 19.65  | Put        |           |           | 5,158.17590  | 5,140.433         | 27.13      | 0.9818 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 19.65  | Call       |           |           | 12.17590     | 12.833            | 27.13      | 0.0182 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.25  | Put        |           |           | 410.17950    | 404.210           | 17.90      | 0.4008 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.25  | Call       |           |           | 664.17950    | 676.610           | 17.90      | 0.5992 | 0.00          | 0                | 750           |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.33  | Call       |           |           | 288.11290    | 295.247           | 20.11      | 0.3191 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.33  | Put        |           |           | 1,114.11290  | 1,102.847         | 20.11      | 0.6809 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.31  | Call       |           |           | 292.59020    | 299.807           | 20.06      | 0.3231 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.31  | Put        |           |           | 1,098.59020  | 1,087.407         | 20.06      | 0.6769 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.25  | Put        |           |           | 1,052.45710  | 1,041.528         | 19.94      | 0.6643 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.25  | Call       |           |           | 306.45710    | 313.928           | 19.94      | 0.3357 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.32  | Call       |           |           | 290.34120    | 297.516           | 20.08      | 0.3211 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.32  | Put        |           |           | 1,106.34120  | 1,095.116         | 20.08      | 0.6789 | 0.00          | 0                | 262,812       |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 11.80  | Call       |           |           | 2,713.59620  | 2,731.699         | 19.48      | 0.9829 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 11.80  | Put        |           |           | 9.59620      | 9.299             | 19.48      | 0.0171 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.06  | Call       |           |           | 2,458.14770  | 2,476.151         | 18.85      | 0.9751 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.06  | Put        |           |           | 14.14770     | 13.751            | 18.85      | 0.0249 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 11.50  | Call       |           |           | 3,010.10560  | 3,028.309         | 20.23      | 0.9890 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 11.50  | Put        |           |           | 6.10560      | 5.909             | 20.23      | 0.0110 | 0.00          | 0                | 0             |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 10.33      | Call      |           | 4,174.99310  | 4,193.381         | 23.28      | 0.9981 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 10.33      | Put       |           | 0.99310      | 0.981             | 23.28      | 0.0019 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.05      | Call      |           | 772.07730    | 785.517           | 17.54      | 0.6594 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.05      | Put       |           | 318.07730    | 313.117           | 17.54      | 0.3406 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.48      | Put       |           | 531.83800    | 524.690           | 18.30      | 0.4688 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.48      | Call      |           | 555.83800    | 567.090           | 18.30      | 0.5312 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.76      | Call      |           | 1,783.03650  | 1,800.587         | 17.14      | 0.9343 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.76      | Put       |           | 39.03650     | 38.187            | 17.14      | 0.0657 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.45      | Put       |           | 126.81990    | 124.482           | 16.79      | 0.1763 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.45      | Call      |           | 1,180.81990  | 1,196.882         | 16.79      | 0.8237 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.96      | Put       |           | 839.60700    | 830.003           | 19.32      | 0.5981 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.96      | Call      |           | 383.60700    | 392.403           | 19.32      | 0.4019 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.20      | Put       |           | 1,014.52800  | 1,003.816         | 19.83      | 0.6536 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.20      | Call      |           | 318.52800    | 326.217           | 19.83      | 0.3464 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 11.74      | Call      |           | 2,772.76660  | 2,790.888         | 19.63      | 0.9843 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 11.74      | Put       |           | 8.76660      | 8.489             | 19.63      | 0.0157 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.45      | Put       |           | 1,208.72460  | 1,196.975         | 20.36      | 0.7045 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.45      | Call      |           | 262.72460    | 269.375           | 20.36      | 0.2955 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.30      | Put       |           | 435.22490    | 428.999           | 17.98      | 0.4157 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.30      | Call      |           | 639.22490    | 651.399           | 17.98      | 0.5843 | 0.00          | 0                | 250           |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.75      | Call      |           | 959.78940    | 974.647           | 17.06      | 0.7471 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.75      | Put       |           | 205.78940    | 202.247           | 17.06      | 0.2529 | 0.00          | 0                | 17,981        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.47      | Call      |           | 2,059.77500  | 2,077.555         | 17.85      | 0.9556 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.47      | Put       |           | 25.77500     | 25.155            | 17.85      | 0.0444 | 0.00          | 0                | 721           |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.86      | Call      |           | 886.82530    | 901.182           | 17.21      | 0.7159 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.86      | Put       |           | 242.82530    | 238.782           | 17.21      | 0.2841 | 0.00          | 0                | 721           |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.46      | Call      |           | 1,173.03850  | 1,189.064         | 16.80      | 0.8214 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.46      | Put       |           | 129.03850    | 126.664           | 16.80      | 0.1786 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.90      | Call      |           | 861.66790    | 875.834           | 17.28      | 0.7041 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.90      | Put       |           | 257.66790    | 253.434           | 17.28      | 0.2959 | 0.00          | 0                | 720           |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.17      | Put       |           | 992.00390    | 981.426           | 19.77      | 0.6470 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.17      | Call      |           | 326.00390    | 333.826           | 19.77      | 0.3530 | 0.00          | 0                | 720           |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.54      | Put       |           | 1,281.24160  | 1,269.148         | 20.55      | 0.7211 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.54      | Call      |           | 245.24160    | 251.548           | 20.55      | 0.2789 | 0.00          | 0                | 721           |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.44      | Call      |           | 573.51230    | 584.971           | 18.23      | 0.5428 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.44      | Put       |           | 509.51230    | 502.571           | 18.23      | 0.4572 | 0.00          | 0                | 7,000         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.00      | Call      |           | 1,558.70360  | 1,576.000         | 16.55      | 0.9099 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.00      | Put       |           | 54.70360     | 53.600            | 16.55      | 0.0901 | 0.00          | 0                | 15,434        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.51      | Call      |           | 2,021.30650  | 2,039.059         | 17.75      | 0.9531 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.51      | Put       |           | 27.30650     | 26.659            | 17.75      | 0.0469 | 0.00          | 0                | 720           |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.00      | Call      |           | 801.11010    | 814.794           | 17.46      | 0.6744 | 0.00          | 0                | 100           |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.00      | Put       |           | 297.11010    | 292.394           | 17.46      | 0.3256 | 1,461,968.50  | 5,000            | 27,406        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.28      | Call      |           | 649.11140    | 661.388           | 17.95      | 0.5902 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.28      | Put       |           | 425.11140    | 418.988           | 17.95      | 0.4098 | 0.00          | 0                | 7,028         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 17.08      | Put       |           | 2,652.40600  | 2,636.464         | 23.43      | 0.9002 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 17.08      | Call      |           | 76.40600     | 78.864            | 23.43      | 0.0998 | 0.00          | 0                | 7,028         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.46  | Put        |           |           | 1,216.71900  | 1,204.930         | 20.38      | 0.7064 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.46  | Call       |           |           | 260.71900    | 267.330           | 20.38      | 0.2936 | 0.00          | 0                | 108           |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 17.09  | Put        |           |           | 2,661.85320  | 2,645.896         | 23.45      | 0.9009 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 17.09  | Call       |           |           | 75.85320     | 78.296            | 23.45      | 0.0991 | 0.00          | 0                | 99,824        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.90  | Call       |           |           | 1,651.56240  | 1,668.972         | 16.80      | 0.9209 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.90  | Put        |           |           | 47.56240     | 46.572            | 16.80      | 0.0791 | 0.00          | 0                | 16,000        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.89  | Put        |           |           | 1,574.29320  | 1,561.004         | 21.30      | 0.7778 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.89  | Call       |           |           | 188.29320    | 193.404           | 21.30      | 0.2222 | 0.00          | 0                | 4,145         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 17.50  | Put        |           |           | 3,053.05660  | 3,036.605         | 24.21      | 0.9239 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 17.50  | Call       |           |           | 57.05660     | 59.006            | 24.21      | 0.0761 | 0.00          | 0                | 16,000        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.53  | Call       |           |           | 534.74850    | 545.738           | 18.40      | 0.5167 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.53  | Put        |           |           | 560.74850    | 553.338           | 18.40      | 0.4833 | 0.00          | 0                | 108           |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.66  | Put        |           |           | 1,379.84660  | 1,367.317         | 20.81      | 0.7420 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.66  | Call       |           |           | 223.84660    | 229.717           | 20.81      | 0.2580 | 0.00          | 0                | 139,342       |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 16.60  | Put        |           |           | 2,205.05820  | 2,189.960         | 22.58      | 0.8623 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 16.60  | Call       |           |           | 109.05820    | 112.360           | 22.58      | 0.1377 | 0.00          | 0                | 50            |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.82  | Call       |           |           | 427.57190    | 437.058           | 19.02      | 0.4373 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.82  | Put        |           |           | 743.57190    | 734.658           | 19.02      | 0.5627 | 0.00          | 0                | 4,145         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 16.13  | Put        |           |           | 1,782.44470  | 1,768.459         | 21.74      | 0.8107 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 16.13  | Call       |           |           | 156.44470    | 160.859           | 21.74      | 0.1893 | 0.00          | 0                | 138,000       |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.92  | Call       |           |           | 1,632.91490  | 1,650.304         | 16.75      | 0.9188 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 12.92  | Put        |           |           | 48.91490     | 47.904            | 16.75      | 0.0812 | 0.00          | 0                | 139,342       |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.35  | Call       |           |           | 615.05670    | 626.977           | 18.07      | 0.5694 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.35  | Put        |           |           | 461.05670    | 454.577           | 18.07      | 0.4306 | 0.00          | 0                | 139,342       |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 16.00  | Put        |           |           | 1,669.15450  | 1,655.534         | 21.51      | 0.7934 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 16.00  | Call       |           |           | 173.15450    | 177.934           | 21.51      | 0.2066 | 0.00          | 0                | 1,906         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.12  | Call       |           |           | 1,451.90180  | 1,468.968         | 16.49      | 0.8919 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.12  | Put        |           |           | 67.90180     | 66.568            | 16.49      | 0.1081 | 0.00          | 0                | 138,000       |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.56  | Call       |           |           | 522.58000    | 533.409           | 18.47      | 0.5082 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.56  | Put        |           |           | 578.58000    | 571.009           | 18.47      | 0.4918 | 0.00          | 0                | 138,000       |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.36  | Call       |           |           | 1,252.05610  | 1,268.425         | 16.71      | 0.8441 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.36  | Put        |           |           | 108.05610    | 106.025           | 16.71      | 0.1559 | 0.00          | 0                | 134,750       |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.25  | Call       |           |           | 1,341.94700  | 1,358.659         | 16.61      | 0.8673 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.25  | Put        |           |           | 87.94700     | 86.259            | 16.61      | 0.1327 | 0.00          | 0                | 224,707       |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.50  | Call       |           |           | 547.17960    | 558.330           | 18.34      | 0.5254 | 0.00          | 0                | 224,707       |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.50  | Put        |           |           | 543.17960    | 535.930           | 18.34      | 0.4746 | 5,359,301.00  | 10,000           | 15,050        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.70  | Call       |           |           | 994.78680    | 1,009.863         | 17.01      | 0.7607 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.70  | Put        |           |           | 190.78680    | 187.463           | 17.01      | 0.2393 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.83  | Call       |           |           | 424.27530    | 433.708           | 19.04      | 0.4347 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.83  | Put        |           |           | 750.27530    | 741.308           | 19.04      | 0.5653 | 0.00          | 0                | 10,010        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.81  | Put        |           |           | 1,505.90330  | 1,492.867         | 21.13      | 0.7660 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 15.81  | Call       |           |           | 199.90330    | 205.267           | 21.13      | 0.2340 | 0.00          | 0                | 10            |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.74  | Call       |           |           | 454.87840    | 464.768           | 18.85      | 0.4584 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.74  | Put        |           |           | 690.87840    | 682.369           | 18.85      | 0.5416 | 0.00          | 0                | 24,326        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.84  | Call       |           |           | 421.00070    | 430.384           | 19.06      | 0.4321 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.84  | Put        |           |           | 757.00070    | 747.984           | 19.06      | 0.5679 | 0.00          | 0                | 134,750       |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 16.38  | Put        |           |           | 2,004.95290  | 1,990.337         | 22.19      | 0.8402 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 16.38  | Call       |           |           | 128.95290    | 132.737           | 22.19      | 0.1598 | 0.00          | 0                | 134,750       |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 17.02  | Put        |           |           | 2,595.81680  | 2,579.966         | 23.32      | 0.8961 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 17.02  | Call       |           |           | 79.81680     | 82.366            | 23.32      | 0.1039 | 0.00          | 0                | 262,812       |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 17.10  | Put        |           |           | 2,671.30630  | 2,655.334         | 23.46      | 0.9015 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 17.10  | Call       |           |           | 75.30630     | 77.734            | 23.46      | 0.0985 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.68  | Call       |           |           | 1,008.99840  | 1,024.159         | 17.00      | 0.7660 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 13.68  | Put        |           |           | 184.99840    | 181.759           | 17.00      | 0.2340 | 0.00          | 0                | 14,200        |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.04  | Call       |           |           | 777.81690    | 791.307           | 17.53      | 0.6624 | 0.00          | 0                | 0             |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 14.04  | Put        |           |           | 313.81690    | 308.907           | 17.53      | 0.3376 | 0.00          | 0                | 7,100         |
| \$ / R           | On | 18/03/2019 | Foreign Exchange Option | 18.00  | Put        |           |           | 3,538.18300  | 3,521.413         | 25.29      | 0.9431 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2019 | Foreign Exchange Option | 14.50  | Call       |           |           | 579.92880    | 592.122           | 18.35      | 0.5304 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2019 | Foreign Exchange Option | 14.50  | Put        |           |           | 559.72880    | 553.522           | 18.35      | 0.4696 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2019 | Foreign Exchange Option | 13.88  | Call       |           |           | 905.60020    | 920.208           | 17.25      | 0.7072 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2019 | Foreign Exchange Option | 13.88  | Put        |           |           | 265.40020    | 261.608           | 17.25      | 0.2928 | 0.00          | 0                | 32,000        |
| \$ / R           | On | 27/03/2019 | Foreign Exchange Option | 12.21  | Put        |           |           | 19.92400     | 19.308            | 18.15      | 0.0333 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2019 | Foreign Exchange Option | 12.21  | Call       |           |           | 2,330.12400  | 2,347.908         | 18.15      | 0.9667 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2019 | Foreign Exchange Option | 14.00  | Call       |           |           | 833.16350    | 847.325           | 17.46      | 0.6730 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2019 | Foreign Exchange Option | 14.00  | Put        |           |           | 312.96350    | 308.725           | 17.46      | 0.3270 | 0.00          | 0                | 65,000        |
| \$ / R           | On | 29/03/2019 | Foreign Exchange Option | 15.43  | Put        |           |           | 1,206.07240  | 1,195.910         | 20.28      | 0.6851 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2019 | Foreign Exchange Option | 15.43  | Call       |           |           | 299.87240    | 308.110           | 20.28      | 0.3149 | 0.00          | 0                | 250           |
| \$ / R           | On | 29/03/2019 | Foreign Exchange Option | 14.20  | Call       |           |           | 730.39740    | 743.927           | 17.84      | 0.6156 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2019 | Foreign Exchange Option | 14.20  | Put        |           |           | 406.59740    | 401.727           | 17.84      | 0.3844 | 0.00          | 0                | 250           |
| \$ / R           | On | 29/03/2019 | Foreign Exchange Option | 15.79  | Put        |           |           | 1,498.62990  | 1,486.925         | 21.02      | 0.7462 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2019 | Foreign Exchange Option | 15.79  | Call       |           |           | 232.42990    | 239.125           | 21.02      | 0.2538 | 0.00          | 0                | 250           |
| \$ / R           | On | 29/03/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 63.96330     | 64.681            | 16.66      | 0.0998 | 0.00          | 0                | 500           |
| \$ / R           | On | 29/03/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,587.76330  | 1,606.881         | 16.66      | 0.9002 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2019 | Foreign Exchange Option | 14.67  | Put        |           |           | 666.04330    | 658.883           | 18.71      | 0.5140 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2019 | Foreign Exchange Option | 14.67  | Call       |           |           | 519.84330    | 531.083           | 18.71      | 0.4860 | 0.00          | 0                | 500           |
| \$ / R           | On | 29/03/2019 | Foreign Exchange Option | 14.25  | Call       |           |           | 704.75000    | 718.088           | 17.93      | 0.6014 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2019 | Foreign Exchange Option | 14.25  | Put        |           |           | 430.95000    | 425.888           | 17.93      | 0.3986 | 0.00          | 0                | 250           |
| \$ / R           | On | 02/04/2019 | Foreign Exchange Option | 13.05  | Put        |           |           | 73.61450     | 72.368            | 16.52      | 0.1085 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/04/2019 | Foreign Exchange Option | 13.05  | Call       |           |           | 1,554.61450  | 1,571.768         | 16.52      | 0.8915 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/04/2019 | Foreign Exchange Option | 14.35  | Put        |           |           | 493.87980    | 488.858           | 18.10      | 0.4245 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/04/2019 | Foreign Exchange Option | 14.35  | Call       |           |           | 680.27980    | 693.658           | 18.10      | 0.5755 | 0.00          | 0                | 100           |
| \$ / R           | On | 05/04/2019 | Foreign Exchange Option | 13.76  | Put        |           |           | 237.38930    | 234.429           | 17.09      | 0.2633 | 0.00          | 0                | 100           |
| \$ / R           | On | 05/04/2019 | Foreign Exchange Option | 13.76  | Call       |           |           | 1,013.78930  | 1,029.229         | 17.09      | 0.7367 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/04/2019 | Foreign Exchange Option | 15.04  | Put        |           |           | 948.60480    | 942.769           | 19.31      | 0.5782 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/04/2019 | Foreign Exchange Option | 15.04  | Call       |           |           | 482.90480    | 495.269           | 19.31      | 0.4218 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 14.84  | Put        |           |           | 818.10180    | 813.379           | 18.89      | 0.5323 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 14.84  | Call       |           |           | 559.60180    | 573.079           | 18.89      | 0.4677 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 14.25  | Call       |           |           | 810.08740    | 825.230           | 17.83      | 0.6083 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 91.87430     | 90.714            | 16.55      | 0.1182 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 14.20  | Put        |           |           | 454.05820    | 451.112           | 17.74      | 0.3792 | 0.00          | 0                | 250           |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 15.96  | Put        |           |           | 1,660.15240  | 1,651.569         | 21.02      | 0.7321 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 15.96  | Call       |           |           | 281.65240    | 291.269           | 21.02      | 0.2679 | 0.00          | 0                | 250           |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 12.92  | Put        |           |           | 82.13710     | 81.011            | 16.60      | 0.1075 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 12.92  | Call       |           |           | 1,743.63710  | 1,760.711         | 16.60      | 0.8925 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,673.37430  | 1,690.414         | 16.55      | 0.8818 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 14.25  | Put        |           |           | 478.58740    | 475.530           | 17.83      | 0.3917 | 0.00          | 0                | 250           |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 15.61  | Put        |           |           | 1,375.72410  | 1,368.299         | 20.35      | 0.6801 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 15.61  | Call       |           |           | 347.22410    | 357.999           | 20.35      | 0.3199 | 0.00          | 0                | 250           |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 13.49  | Put        |           |           | 189.19410    | 187.533           | 16.78      | 0.2082 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 13.49  | Call       |           |           | 1,280.69410  | 1,297.233         | 16.78      | 0.7918 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 30/04/2019 | Foreign Exchange Option | 14.20  | Call       |           |           | 835.55820    | 850.812           | 17.74      | 0.6208 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 15.79  | Put        |           |           | 1,539.83750  | 1,534.619         | 20.46      | 0.6781 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 15.79  | Call       |           |           | 387.23750    | 400.019           | 20.46      | 0.3219 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 14.20  | Call       |           |           | 931.63030    | 948.314           | 17.71      | 0.6259 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 14.20  | Put        |           |           | 494.23030    | 492.913           | 17.71      | 0.3741 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 15.01  | Put        |           |           | 965.46360    | 962.673           | 19.09      | 0.5468 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 15.01  | Call       |           |           | 592.86360    | 608.073           | 19.09      | 0.4532 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 16.15  | Put        |           |           | 1,832.86000  | 1,826.511         | 21.10      | 0.7259 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 16.15  | Call       |           |           | 320.26000    | 331.911           | 21.10      | 0.2741 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 14.25  | Call       |           |           | 906.24420    | 922.881           | 17.79      | 0.6146 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 14.25  | Put        |           |           | 518.84420    | 517.481           | 17.79      | 0.3854 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 13.14  | Put        |           |           | 140.00930    | 139.052           | 16.50      | 0.1532 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 13.14  | Call       |           |           | 1,637.40930  | 1,654.452         | 16.50      | 0.8468 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,753.59500  | 1,770.526         | 16.49      | 0.8683 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/05/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 116.19500    | 115.126           | 16.49      | 0.1317 | 0.00          | 0                | 500           |
| \$ / R           | On | 03/06/2019 | Foreign Exchange Option | 12.14  | Put        |           |           | 30.49860     | 29.423            | 16.34      | 0.0419 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/06/2019 | Foreign Exchange Option | 12.14  | Call       |           |           | 2,533.29860  | 2,550.223         | 16.34      | 0.9581 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/06/2019 | Foreign Exchange Option | 14.51  | Put        |           |           | 660.64710    | 659.197           | 18.20      | 0.4420 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/06/2019 | Foreign Exchange Option | 14.51  | Call       |           |           | 795.24710    | 811.797           | 18.20      | 0.5580 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 12.28  | Call       |           |           | 2,424.37180  | 2,439.520         | 16.05      | 0.9474 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 12.28  | Put        |           |           | 41.67180     | 38.820            | 16.05      | 0.0526 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.58  | Put        |           |           | 712.85030    | 711.461           | 18.32      | 0.4530 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.58  | Call       |           |           | 795.55030    | 812.161           | 18.32      | 0.5470 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 12.75  | Call       |           |           | 2,001.11680  | 2,016.896         | 16.30      | 0.8985 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.37  | Put        |           |           | 597.07160    | 595.702           | 17.97      | 0.4086 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.38  | Put        |           |           | 602.35460    | 600.985           | 17.98      | 0.4107 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.36  | Call       |           |           | 894.50790    | 911.139           | 17.95      | 0.5936 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.36  | Put        |           |           | 591.80790    | 590.439           | 17.95      | 0.4064 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.63  | Call       |           |           | 774.56500    | 791.168           | 18.41      | 0.5366 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.63  | Put        |           |           | 741.86500    | 740.468           | 18.41      | 0.4634 | 0.00          | 0                | 8,203         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.37  | Call       |           |           | 889.77160    | 906.402           | 17.97      | 0.5914 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 17.96  | Call       |           |           | 149.17470    | 156.028           | 23.75      | 0.1339 | 0.00          | 0                | 8,203         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.10  | Put        |           |           | 1,040.12570  | 1,037.841         | 19.19      | 0.5548 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.10  | Call       |           |           | 602.82570    | 618.541           | 19.19      | 0.4452 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.42  | Put        |           |           | 623.72340    | 622.355           | 18.05      | 0.4193 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.42  | Call       |           |           | 866.42340    | 883.055           | 18.05      | 0.5807 | 0.00          | 0                | 30            |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.38  | Call       |           |           | 885.05460    | 901.685           | 17.98      | 0.5893 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 16.00  | Call       |           |           | 378.96870    | 392.002           | 20.74      | 0.3054 | 0.00          | 0                | 20            |

| 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 | 13.00  | Call       |           |           | 1,788.56340  | 1,805.393         | 16.43      | 0.8639 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 125.86340    | 124.693           | 16.43      | 0.1361 | 0.00          | 0                | 8,203         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.88  | Call       |           |           | 1,151.09770  | 1,168.950         | 17.19      | 0.6983 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.88  | Put        |           |           | 368.39770    | 368.250           | 17.19      | 0.3017 | 0.00          | 0                | 5,035         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 17.96  | Put        |           |           | 3,446.47470  | 3,435.328         | 23.75      | 0.8661 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.62  | Call       |           |           | 459.14530    | 473.345           | 20.08      | 0.3585 | 0.00          | 0                | 5,035         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.98  | Put        |           |           | 409.80610    | 408.404           | 17.31      | 0.3233 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.98  | Call       |           |           | 1,092.50610  | 1,109.104         | 17.31      | 0.6767 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.92  | Put        |           |           | 1,651.70630  | 1,646.982         | 20.60      | 0.6841 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.92  | Call       |           |           | 394.40630    | 407.682           | 20.60      | 0.3159 | 0.00          | 0                | 911           |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 16.00  | Put        |           |           | 1,716.26870  | 1,711.302         | 20.74      | 0.6946 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.83  | Put        |           |           | 349.63310    | 349.452           | 17.14      | 0.2911 | 0.00          | 0                | 25,000        |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.55  | Put        |           |           | 1,363.24270  | 1,359.657         | 19.95      | 0.6308 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.55  | Call       |           |           | 475.94270    | 490.357           | 19.95      | 0.3692 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.24  | Call       |           |           | 1,595.31480  | 1,612.909         | 16.56      | 0.8251 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.24  | Put        |           |           | 172.61480    | 172.209           | 16.56      | 0.1749 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.62  | Put        |           |           | 1,416.44530  | 1,412.645         | 20.08      | 0.6415 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.82  | Call       |           |           | 699.85400    | 716.152           | 18.72      | 0.4983 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 12.98  | Call       |           |           | 1,805.19200  | 1,821.919         | 16.42      | 0.8669 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 12.98  | Put        |           |           | 122.49200    | 121.219           | 16.42      | 0.1331 | 0.00          | 0                | 911           |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.13  | Put        |           |           | 149.47490    | 149.066           | 16.50      | 0.1565 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.13  | Call       |           |           | 1,682.17490  | 1,699.766         | 16.50      | 0.8435 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 13.83  | Call       |           |           | 1,182.33310  | 1,200.152         | 17.14      | 0.7089 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 12.75  | Put        |           |           | 88.41680     | 86.196            | 16.30      | 0.1015 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.80  | Put        |           |           | 1,556.25490  | 1,551.899         | 20.39      | 0.6677 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 15.80  | Call       |           |           | 418.95490    | 432.599           | 20.39      | 0.3323 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 10.69  | Call       |           |           | 3,978.59650  | 3,996.315         | 19.08      | 0.9919 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 10.69  | Put        |           |           | 5.89650      | 5.615             | 19.08      | 0.0081 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/06/2019 | Foreign Exchange Option | 14.82  | Put        |           |           | 857.15400    | 855.452           | 18.72      | 0.5017 | 0.00          | 0                | 0             |
| \$ / R           | On | 20/06/2019 | Foreign Exchange Option | 17.22  | Put        |           |           | 2,759.66510  | 2,751.421         | 22.42      | 0.8154 | 0.00          | 0                | 0             |
| \$ / R           | On | 20/06/2019 | Foreign Exchange Option | 17.22  | Call       |           |           | 213.56510    | 223.221           | 22.42      | 0.1846 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 20/06/2019 | Foreign Exchange Option | 14.72  | Put        |           |           | 801.23960    | 800.026           | 18.53      | 0.4790 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 20/06/2019 | Foreign Exchange Option | 14.72  | Call       |           |           | 755.13960    | 771.826           | 18.53      | 0.5210 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Option | 15.96  | Put        |           |           | 1,691.00370  | 1,686.514         | 20.59      | 0.6780 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Option | 15.96  | Call       |           |           | 419.70370    | 433.214           | 20.59      | 0.3220 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Option | 14.20  | Call       |           |           | 1,013.78590  | 1,030.917         | 17.64      | 0.6309 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Option | 14.20  | Put        |           |           | 525.08590    | 524.217           | 17.64      | 0.3691 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Option | 16.32  | Put        |           |           | 1,983.69730  | 1,979.237         | 21.17      | 0.7216 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Option | 16.32  | Call       |           |           | 352.39730    | 365.937           | 21.17      | 0.2784 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 133.99190    | 132.316           | 16.31      | 0.1391 | 0.00          | 0                | 500           |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,822.69190  | 1,839.016         | 16.31      | 0.8609 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Option | 15.17  | Put        |           |           | 1,100.47660  | 1,098.504         | 19.26      | 0.5584 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Option | 15.17  | Call       |           |           | 619.17660    | 635.204           | 19.26      | 0.4416 | 0.00          | 0                | 500           |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Option | 14.25  | Call       |           |           | 988.50750    | 1,005.627         | 17.73      | 0.6204 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2019 | Foreign Exchange Option | 14.25  | Put        |           |           | 549.80750    | 548.927           | 17.73      | 0.3796 | 0.00          | 0                | 250           |
| \$ / R           | On | 01/07/2019 | Foreign Exchange Option | 13.19  | Put        |           |           | 174.06930    | 173.655           | 16.46      | 0.1703 | 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 | 01/07/2019 | Foreign Exchange Option | 13.19  | Call       |           |           | 1,678.36930  | 1,695.855         | 16.46      | 0.8297 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/07/2019 | Foreign Exchange Option | 16.44  | Put        |           |           | 2,084.36320  | 2,079.584         | 21.29      | 0.7312 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/07/2019 | Foreign Exchange Option | 16.44  | Call       |           |           | 342.36320    | 355.584           | 21.29      | 0.2688 | 0.00          | 0                | 39,250        |
| \$ / R           | On | 03/07/2019 | Foreign Exchange Option | 13.45  | Call       |           |           | 1,490.89890  | 1,509.142         | 16.73      | 0.7828 | 0.00          | 0                | 0             |
| \$ / R           | On | 03/07/2019 | Foreign Exchange Option | 13.45  | Put        |           |           | 242.89890    | 243.142           | 16.73      | 0.2172 | 0.00          | 0                | 39,250        |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Option | 16.14  | Put        |           |           | 1,848.91680  | 1,844.982         | 20.68      | 0.6759 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Option | 16.14  | Call       |           |           | 459.01680    | 472.982           | 20.68      | 0.3241 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Option | 14.20  | Call       |           |           | 1,106.33500  | 1,124.615         | 17.58      | 0.6368 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Option | 14.20  | Put        |           |           | 556.23500    | 556.615           | 17.58      | 0.3632 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Option | 16.50  | Put        |           |           | 2,141.57830  | 2,137.052         | 21.20      | 0.7162 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Option | 14.25  | Put        |           |           | 581.05490    | 581.396           | 17.66      | 0.3730 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Option | 16.50  | Call       |           |           | 391.67830    | 405.052           | 21.20      | 0.2838 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 151.16850    | 149.413           | 16.08      | 0.1449 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,901.26850  | 1,917.413         | 16.08      | 0.8551 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Option | 15.34  | Put        |           |           | 1,243.65580  | 1,242.248         | 19.41      | 0.5668 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Option | 15.34  | Call       |           |           | 653.75580    | 670.248           | 19.41      | 0.4332 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/07/2019 | Foreign Exchange Option | 14.25  | Call       |           |           | 1,081.15490  | 1,099.396         | 17.66      | 0.6270 | 0.00          | 0                | 0             |
| \$ / R           | On | 01/08/2019 | Foreign Exchange Option | 13.24  | Put        |           |           | 208.76040    | 209.054           | 16.47      | 0.1849 | 0.00          | 0                | 0             |
| \$ / R           | On | 01/08/2019 | Foreign Exchange Option | 13.24  | Call       |           |           | 1,720.76040  | 1,738.854         | 16.47      | 0.8151 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/08/2019 | Foreign Exchange Option | 14.48  | Put        |           |           | 713.24180    | 713.814           | 18.01      | 0.4136 | 0.00          | 0                | 3,147         |
| \$ / R           | On | 13/08/2019 | Foreign Exchange Option | 14.48  | Call       |           |           | 1,007.54180  | 1,025.914         | 18.01      | 0.5864 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/08/2019 | Foreign Exchange Option | 16.35  | Put        |           |           | 2,021.53610  | 2,018.075         | 20.92      | 0.6910 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/08/2019 | Foreign Exchange Option | 16.35  | Call       |           |           | 445.83610    | 460.175           | 20.92      | 0.3090 | 0.00          | 0                | 3,147         |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Option | 16.33  | Put        |           |           | 2,010.99810  | 2,007.683         | 20.81      | 0.6775 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Option | 16.33  | Call       |           |           | 486.89810    | 501.383           | 20.81      | 0.3225 | 0.00          | 0                | 250           |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Option | 14.20  | Call       |           |           | 1,187.97870  | 1,207.639         | 17.55      | 0.6418 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Option | 14.20  | Put        |           |           | 582.07870    | 583.939           | 17.55      | 0.3582 | 0.00          | 0                | 250           |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Option | 16.70  | Put        |           |           | 2,312.75770  | 2,308.403         | 21.29      | 0.7159 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Option | 16.70  | Call       |           |           | 418.65770    | 432.103           | 21.29      | 0.2841 | 0.00          | 0                | 250           |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 165.38090    | 165.627           | 15.98      | 0.1498 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 1,971.28090  | 1,989.327         | 15.98      | 0.8502 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Option | 15.52  | Put        |           |           | 1,390.03780  | 1,389.247         | 19.58      | 0.5768 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Option | 15.52  | Call       |           |           | 675.93780    | 692.947           | 19.58      | 0.4232 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Option | 14.25  | Call       |           |           | 1,162.83480  | 1,182.461         | 17.63      | 0.6327 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/08/2019 | Foreign Exchange Option | 14.25  | Put        |           |           | 606.93480    | 608.761           | 17.63      | 0.3673 | 0.00          | 0                | 250           |
| \$ / R           | On | 02/09/2019 | Foreign Exchange Option | 13.29  | Put        |           |           | 244.74750    | 244.351           | 16.46      | 0.1973 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/09/2019 | Foreign Exchange Option | 13.29  | Call       |           |           | 1,766.24750  | 1,783.651         | 16.46      | 0.8027 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/09/2019 | Foreign Exchange Option | 14.67  | Put        |           |           | 838.91760    | 840.408           | 18.29      | 0.4408 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/09/2019 | Foreign Exchange Option | 14.67  | Call       |           |           | 984.11760    | 1,003.408         | 18.29      | 0.5592 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/09/2019 | Foreign Exchange Option | 19.00  | Put        |           |           | 4,392.46700  | 4,383.827         | 24.95      | 0.8533 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/09/2019 | Foreign Exchange Option | 19.00  | Call       |           |           | 209.46700    | 218.627           | 24.95      | 0.1467 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 12.50  | Call       |           |           | 2,410.89580  | 2,427.504         | 14.68      | 0.9207 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 12.50  | Put        |           |           | 73.19580     | 72.104            | 14.68      | 0.0793 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 15.87  | Put        |           |           | 1,655.59030  | 1,654.284         | 20.03      | 0.6140 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 15.87  | Call       |           |           | 623.29030    | 639.684           | 20.03      | 0.3860 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.97  | Call       |           |           | 1,358.09240  | 1,378.255         | 17.22      | 0.6856 | 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 | 16/09/2019 | Foreign Exchange Option | 13.45  | Put        |           |           | 301.82130    | 304.009           | 16.70      | 0.2255 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.46  | Call       |           |           | 1,682.63030  | 1,702.525         | 16.71      | 0.7729 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.46  | Put        |           |           | 304.93030    | 307.125           | 16.71      | 0.2271 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.44  | Call       |           |           | 1,696.43240  | 1,716.313         | 16.69      | 0.7762 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.44  | Put        |           |           | 298.73240    | 300.913           | 16.69      | 0.2238 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 18.29  | Call       |           |           | 264.19460    | 274.585           | 23.50      | 0.1815 | 0.00          | 0                | 81,930        |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.25  | Call       |           |           | 1,827.53210  | 1,846.764         | 16.37      | 0.8080 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.25  | Put        |           |           | 239.83210    | 241.364           | 16.37      | 0.1920 | 0.00          | 0                | 3,900         |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 14.14  | Call       |           |           | 1,262.82620  | 1,282.977         | 17.41      | 0.6556 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 14.14  | Put        |           |           | 565.12620    | 567.577           | 17.41      | 0.3444 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.45  | Call       |           |           | 1,689.52130  | 1,709.409         | 16.70      | 0.7745 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 18.67  | Call       |           |           | 241.07760    | 250.970           | 24.22      | 0.1651 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.91  | Call       |           |           | 1,393.52380  | 1,413.673         | 17.16      | 0.6962 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.91  | Put        |           |           | 465.82380    | 468.273           | 17.16      | 0.3038 | 0.00          | 0                | 81,930        |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 19.32  | Put        |           |           | 4,690.86030  | 4,682.295         | 25.41      | 0.8581 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 19.32  | Call       |           |           | 208.56030    | 217.695           | 25.41      | 0.1419 | 0.00          | 0                | 33,151        |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 18.29  | Put        |           |           | 3,716.49460  | 3,709.185         | 23.50      | 0.8185 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 18.63  | Call       |           |           | 243.32860    | 253.270           | 24.14      | 0.1667 | 0.00          | 0                | 33,715        |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 14.09  | Call       |           |           | 1,289.40870  | 1,309.587         | 17.34      | 0.6645 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 14.09  | Put        |           |           | 541.70870    | 544.187           | 17.34      | 0.3355 | 0.00          | 0                | 33,715        |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 15.38  | Call       |           |           | 758.17260    | 776.051           | 19.31      | 0.4518 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 15.38  | Put        |           |           | 1,300.47260  | 1,300.651         | 19.31      | 0.5482 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 18.67  | Put        |           |           | 4,073.37760  | 4,065.570         | 24.22      | 0.8349 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 17.64  | Call       |           |           | 318.27670    | 329.769           | 22.37      | 0.2175 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 14.33  | Call       |           |           | 1,167.66830  | 1,187.656         | 17.72      | 0.6217 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 14.33  | Put        |           |           | 659.96830    | 662.256           | 17.72      | 0.3783 | 0.00          | 0                | 33,151        |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 18.47  | Put        |           |           | 3,885.04470  | 3,877.494         | 23.84      | 0.8266 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 18.47  | Call       |           |           | 252.74470    | 262.894           | 23.84      | 0.1734 | 0.00          | 0                | 1,200         |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 18.63  | Put        |           |           | 4,035.62860  | 4,027.870         | 24.14      | 0.8333 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 15.56  | Put        |           |           | 1,427.03650  | 1,426.697         | 19.57      | 0.5735 | 0.00          | 0                | 2,571         |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 17.93  | Put        |           |           | 3,382.46920  | 3,375.679         | 22.82      | 0.8005 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 17.93  | Call       |           |           | 290.16920    | 301.079           | 22.82      | 0.1995 | 0.00          | 0                | 2,571         |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 14.21  | Call       |           |           | 1,226.90040  | 1,246.998         | 17.52      | 0.6430 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 14.21  | Put        |           |           | 599.20040    | 601.598           | 17.52      | 0.3570 | 0.00          | 0                | 2,700         |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 17.64  | Put        |           |           | 3,120.57670  | 3,114.370         | 22.37      | 0.7825 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 17.85  | Call       |           |           | 296.55950    | 307.597           | 22.67      | 0.2039 | 0.00          | 0                | 2,700         |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 14.72  | Call       |           |           | 994.72920    | 1,014.216         | 18.34      | 0.5546 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 14.72  | Put        |           |           | 877.02920    | 878.816           | 18.34      | 0.4454 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 15.55  | Put        |           |           | 1,419.89520  | 1,419.583         | 19.55      | 0.5721 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 15.55  | Call       |           |           | 707.59520    | 724.983           | 19.55      | 0.4279 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 15.56  | Call       |           |           | 704.73650    | 722.097           | 19.57      | 0.4265 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 13.97  | Put        |           |           | 490.39240    | 492.855           | 17.22      | 0.3144 | 0.00          | 0                | 800           |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 17.23  | Put        |           |           | 2,761.92230  | 2,756.724         | 21.85      | 0.7519 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 17.23  | Call       |           |           | 369.62230    | 382.124           | 21.85      | 0.2481 | 0.00          | 0                | 800           |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 10.75  | Call       |           |           | 4,099.26050  | 4,116.608         | 17.33      | 0.9865 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 10.75  | Put        |           |           | 11.56050     | 11.208            | 17.33      | 0.0135 | 0.00          | 0                | 1,000         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 16/09/2019 | Foreign Exchange Option | 17.85  | Put        |           |           | 3,308.85950  | 3,302.197         | 22.67      | 0.7961 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Option | 14.20  | Call       |           |           | 1,269.31440  | 1,289.033         | 17.48      | 0.6472 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Option | 14.20  | Put        |           |           | 604.81440    | 607.133           | 17.48      | 0.3528 | 0.00          | 0                | 250           |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Option | 16.89  | Put        |           |           | 2,472.75720  | 2,469.093         | 21.35      | 0.7143 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Option | 16.89  | Call       |           |           | 447.25720    | 460.993           | 21.35      | 0.2857 | 0.00          | 0                | 250           |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Option | 14.25  | Call       |           |           | 1,244.16560  | 1,263.843         | 17.56      | 0.6385 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Option | 14.25  | Put        |           |           | 629.66560    | 631.943           | 17.56      | 0.3615 | 0.00          | 0                | 250           |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 176.56290    | 175.537           | 15.71      | 0.1513 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 2,041.06290  | 2,057.437         | 15.71      | 0.8487 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Option | 15.68  | Put        |           |           | 1,520.16030  | 1,520.106         | 19.70      | 0.5823 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Option | 15.68  | Call       |           |           | 704.66030    | 722.006           | 19.70      | 0.4177 | 0.00          | 0                | 500           |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Option | 16.50  | Call       |           |           | 517.52670    | 532.677           | 20.87      | 0.3233 | 0.00          | 0                | 250           |
| \$ / R           | On | 30/09/2019 | Foreign Exchange Option | 16.50  | Put        |           |           | 2,153.02670  | 2,150.777         | 20.87      | 0.6767 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/10/2019 | Foreign Exchange Option | 13.33  | Put        |           |           | 276.29590    | 276.235           | 16.50      | 0.2065 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/10/2019 | Foreign Exchange Option | 13.33  | Call       |           |           | 1,814.59590  | 1,831.935         | 16.50      | 0.7935 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 14.20  | Call       |           |           | 1,350.23940  | 1,370.608         | 17.46      | 0.6522 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 14.20  | Put        |           |           | 626.43940    | 630.108           | 17.46      | 0.3478 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 13.39  | Put        |           |           | 313.74580    | 313.909           | 16.57      | 0.2177 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 13.39  | Call       |           |           | 1,847.54580  | 1,864.409         | 16.57      | 0.7823 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 2,112.40790  | 2,130.137         | 15.64      | 0.8457 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 188.60790    | 189.637           | 15.64      | 0.1543 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 15.87  | Put        |           |           | 1,671.92910  | 1,672.466         | 19.87      | 0.5905 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 15.87  | Call       |           |           | 725.72910    | 742.966           | 19.87      | 0.4095 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 17.09  | Put        |           |           | 2,640.23400  | 2,637.472         | 21.45      | 0.7136 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 17.09  | Call       |           |           | 474.03400    | 487.972           | 21.45      | 0.2864 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 14.25  | Call       |           |           | 1,325.07700  | 1,345.381         | 17.54      | 0.6439 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 14.25  | Put        |           |           | 651.27700    | 654.881           | 17.54      | 0.3561 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 16.70  | Put        |           |           | 2,318.34560  | 2,316.913         | 20.98      | 0.6788 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/10/2019 | Foreign Exchange Option | 16.70  | Call       |           |           | 542.14560    | 557.413           | 20.98      | 0.3212 | 0.00          | 0                | 250           |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Option | 16.87  | Put        |           |           | 2,458.20500  | 2,457.275         | 21.06      | 0.6791 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Option | 16.87  | Call       |           |           | 567.40500    | 582.675           | 21.06      | 0.3209 | 0.00          | 0                | 250           |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Option | 14.20  | Call       |           |           | 1,424.94940  | 1,446.078         | 17.46      | 0.6566 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Option | 14.20  | Put        |           |           | 645.74940    | 650.678           | 17.46      | 0.3434 | 0.00          | 0                | 250           |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Option | 17.26  | Put        |           |           | 2,781.35160  | 2,779.430         | 21.52      | 0.7118 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Option | 14.25  | Put        |           |           | 669.08670    | 674.054           | 17.51      | 0.3512 | 0.00          | 0                | 250           |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Option | 17.26  | Call       |           |           | 500.55160    | 514.830           | 21.52      | 0.2882 | 0.00          | 0                | 250           |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 196.75180    | 202.920           | 15.60      | 0.1569 | 0.00          | 0                | 500           |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 2,175.95180  | 2,198.320         | 15.60      | 0.8431 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Option | 16.03  | Put        |           |           | 1,799.47400  | 1,800.891         | 19.99      | 0.5953 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Option | 16.03  | Call       |           |           | 748.67400    | 766.291           | 19.99      | 0.4047 | 0.00          | 0                | 500           |
| \$ / R           | On | 29/11/2019 | Foreign Exchange Option | 14.25  | Call       |           |           | 1,398.28670  | 1,419.454         | 17.51      | 0.6488 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/12/2019 | Foreign Exchange Option | 13.44  | Put        |           |           | 344.54410    | 349.065           | 16.60      | 0.2260 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/12/2019 | Foreign Exchange Option | 13.44  | Call       |           |           | 1,889.44410  | 1,910.165         | 16.60      | 0.7740 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/12/2019 | Foreign Exchange Option | 14.84  | Put        |           |           | 997.64370    | 1,002.174         | 18.39      | 0.4397 | 0.00          | 0                | 0             |
| \$ / R           | On | 04/12/2019 | Foreign Exchange Option | 14.84  | Call       |           |           | 1,146.44370  | 1,167.074         | 18.39      | 0.5603 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 20.00  | Put        |           |           | 5,253.34020  | 5,246.613         | 24.88      | 0.8468 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 20.00  | Call       |           |           | 259.44020    | 268.513           | 24.88      | 0.1532 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 11.89  | Call       |           |           | 3,144.77330  | 3,163.747         | 13.58      | 0.9629 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 11.89  | Put        |           |           | 28.67330     | 31.847            | 13.58      | 0.0371 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 13.66  | Call       |           |           | 1,778.34660  | 1,798.493         | 16.93      | 0.7405 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 13.66  | Put        |           |           | 432.24660    | 436.593           | 16.93      | 0.2595 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 15.82  | Call       |           |           | 837.05510    | 854.928           | 19.69      | 0.4351 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 15.82  | Put        |           |           | 1,650.95510  | 1,653.028         | 19.69      | 0.5649 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 15.80  | Call       |           |           | 842.63780    | 860.566           | 19.66      | 0.4374 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 15.80  | Put        |           |           | 1,636.53780  | 1,638.666         | 19.66      | 0.5626 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 17.38  | Put        |           |           | 2,882.95850  | 2,880.939         | 21.63      | 0.7136 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 17.38  | Call       |           |           | 509.05850    | 522.839           | 21.63      | 0.2864 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 15.81  | Call       |           |           | 839.84380    | 857.741           | 19.68      | 0.4362 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/12/2019 | Foreign Exchange Option | 15.81  | Put        |           |           | 1,643.74380  | 1,645.841         | 19.68      | 0.5638 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Option | 17.05  | Put        |           |           | 2,612.05460  | 2,611.086         | 21.29      | 0.6767 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Option | 17.05  | Call       |           |           | 605.35460    | 620.686           | 21.29      | 0.3233 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Option | 14.20  | Call       |           |           | 1,515.85750  | 1,536.851         | 17.57      | 0.6613 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Option | 14.20  | Put        |           |           | 672.55750    | 677.251           | 17.57      | 0.3387 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Option | 17.44  | Put        |           |           | 2,936.02300  | 2,934.176         | 21.74      | 0.7073 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Option | 14.25  | Put        |           |           | 696.24420    | 700.976           | 17.63      | 0.3462 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Option | 17.44  | Call       |           |           | 539.32300    | 553.776           | 21.74      | 0.2927 | 0.00          | 0                | 250           |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Option | 13.00  | Put        |           |           | 217.88880    | 222.477           | 15.73      | 0.1609 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Option | 13.00  | Call       |           |           | 2,261.18880  | 2,282.076         | 15.73      | 0.8391 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Option | 16.21  | Put        |           |           | 1,950.07270  | 1,951.182         | 20.27      | 0.5985 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Option | 16.21  | Call       |           |           | 783.37270    | 800.782           | 20.27      | 0.4015 | 0.00          | 0                | 500           |
| \$ / R           | On | 31/12/2019 | Foreign Exchange Option | 14.25  | Call       |           |           | 1,489.54420  | 1,510.576         | 17.63      | 0.6538 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/01/2020 | Foreign Exchange Option | 13.49  | Put        |           |           | 383.38130    | 387.486           | 16.74      | 0.2339 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/01/2020 | Foreign Exchange Option | 13.49  | Call       |           |           | 1,940.78130  | 1,961.186         | 16.74      | 0.7661 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2020 | Foreign Exchange Option | 13.54  | Put        |           |           | 422.61200    | 426.335           | 16.92      | 0.2411 | 0.00          | 0                | 0             |
| \$ / R           | On | 31/01/2020 | Foreign Exchange Option | 13.54  | Call       |           |           | 1,989.81200  | 2,010.735         | 16.92      | 0.7589 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/03/2020 | Foreign Exchange Option | 13.59  | Put        |           |           | 464.02060    | 467.026           | 17.11      | 0.2475 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/03/2020 | Foreign Exchange Option | 13.59  | Call       |           |           | 2,045.12060  | 2,066.326         | 17.11      | 0.7525 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2020 | Foreign Exchange Option | 14.01  | Call       |           |           | 1,841.54900  | 1,864.481         | 17.77      | 0.6965 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2020 | Foreign Exchange Option | 14.01  | Put        |           |           | 651.54900    | 655.881           | 17.77      | 0.3035 | 1,311,762.00  | 2,000            | 1,000         |
| \$ / R           | On | 16/03/2020 | Foreign Exchange Option | 17.73  | Put        |           |           | 3,191.45200  | 3,190.724         | 22.27      | 0.6862 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2020 | Foreign Exchange Option | 17.73  | Call       |           |           | 661.45200    | 679.324           | 22.27      | 0.3138 | 1,358,648.00  | 2,000            | 1,000         |
| \$ / R           | On | 16/03/2020 | Foreign Exchange Option | 15.63  | Call       |           |           | 1,153.56480  | 1,175.563         | 19.87      | 0.4969 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2020 | Foreign Exchange Option | 15.63  | Put        |           |           | 1,583.56480  | 1,586.963         | 19.87      | 0.5031 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2020 | Foreign Exchange Option | 15.61  | Call       |           |           | 1,160.07900  | 1,182.106         | 19.85      | 0.4991 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2020 | Foreign Exchange Option | 15.61  | Put        |           |           | 1,570.07900  | 1,573.506         | 19.85      | 0.5009 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2020 | Foreign Exchange Option | 11.91  | Call       |           |           | 3,365.98270  | 3,387.283         | 15.24      | 0.9354 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2020 | Foreign Exchange Option | 11.91  | Put        |           |           | 75.98270     | 78.683            | 15.24      | 0.0646 | 157,366.00    | 2,000            | 1,000         |
| \$ / R           | On | 16/03/2020 | Foreign Exchange Option | 15.62  | Call       |           |           | 1,156.81640  | 1,178.829         | 19.86      | 0.4980 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2020 | Foreign Exchange Option | 15.62  | Put        |           |           | 1,576.81640  | 1,580.229         | 19.86      | 0.5020 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/04/2020 | Foreign Exchange Option | 13.64  | Put        |           |           | 497.23550    | 500.983           | 17.17      | 0.2522 | 0.00          | 0                | 0             |
| \$ / R           | On | 02/04/2020 | Foreign Exchange Option | 13.64  | Call       |           |           | 2,092.23550  | 2,115.183         | 17.17      | 0.7478 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/04/2020 | Foreign Exchange Option | 13.69  | Call       |           |           | 2,125.44920  | 2,148.904         | 17.14      | 0.7440 | 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 | 29/04/2020 | Foreign Exchange Option | 13.69  | Put        |           |           | 524.74920     | 528.204           | 17.14      | 0.2560 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 02/06/2020 | Foreign Exchange Option | 13.74  | Put        |           |           | 553.36390     | 555.142           | 17.07      | 0.2586 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 02/06/2020 | Foreign Exchange Option | 13.74  | Call       |           |           | 2,174.16390   | 2,197.042         | 17.07      | 0.7414 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.18  | Call       |           |           | 1,501.54050   | 1,526.745         | 18.92      | 0.5710 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.18  | Put        |           |           | 1,300.04050   | 1,303.945         | 18.92      | 0.4290 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.16  | Call       |           |           | 1,509.16140   | 1,534.379         | 18.90      | 0.5732 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.16  | Put        |           |           | 1,287.66140   | 1,291.579         | 18.90      | 0.4268 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.17  | Call       |           |           | 1,505.34480   | 1,530.560         | 18.91      | 0.5721 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 12/06/2020 | Foreign Exchange Option | 15.17  | Put        |           |           | 1,293.84480   | 1,297.760         | 18.91      | 0.4279 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 28/07/2020 | Foreign Exchange Option | 15.37  | Put        |           |           | 1,433.72010   | 1,437.271         | 19.14      | 0.4379 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 28/07/2020 | Foreign Exchange Option | 15.37  | Call       |           |           | 1,540.02010   | 1,566.371         | 19.14      | 0.5621 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.36  | Call       |           |           | 1,655.32080   | 1,682.750         | 19.08      | 0.5745 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.36  | Put        |           |           | 1,440.02080   | 1,443.250         | 19.08      | 0.4255 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.34  | Call       |           |           | 1,662.83560   | 1,690.278         | 19.06      | 0.5764 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.34  | Put        |           |           | 1,427.53560   | 1,430.778         | 19.06      | 0.4236 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.35  | Call       |           |           | 1,659.07260   | 1,686.505         | 19.07      | 0.5754 | 0.00                    | 0                | 0                |
| \$ / R                          | On | 14/09/2020 | Foreign Exchange Option | 15.35  | Put        |           |           | 1,433.77260   | 1,437.005         | 19.07      | 0.4246 | 0.00                    | 0                | 0                |
| <b>Total \$ / R Option</b>      |    |            |                         |        |            |           |           |               |                   |            |        | <b>9,649,045.50</b>     | <b>21,000</b>    | <b>8,026,599</b> |
| <b>Total \$ / R</b>             |    |            |                         |        |            |           |           |               |                   |            |        | <b>2,766,436,401.00</b> | <b>211,852</b>   | <b>8,923,907</b> |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 14.36000  |           | 14.34070      |                   |            | 0.0000 | 5,801,440.00            | 404              | 180              |
| \$ / R MAXI                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 14.52240  |           | 14.50400      |                   |            | 0.0000 | 6,302,721.60            | 434              | 434              |
| \$ / R MAXI                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 14.68070  |           | 14.66270      |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 16/09/2019 | Foreign Exchange Future |        |            | 14.85540  |           | 14.83770      |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 13/12/2019 | Foreign Exchange Future |        |            | 15.02190  |           | 15.00610      |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2020 | Foreign Exchange Future |        |            | 15.21860  |           | 15.20000      |                   |            | 0.0000 | 0.00                    | 0                | 0                |
| <b>Total \$ / R MAXI Future</b> |    |            |                         |        |            |           |           |               |                   |            |        | <b>12,104,161.60</b>    | <b>838</b>       | <b>614</b>       |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Option | 15.67  | Put        |           |           | 133,101.68450 | 131,108.008       | 38.65      | 0.9933 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Option | 15.67  | Call       |           |           | 171.68450     | 108.008           | 38.65      | 0.0067 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Option | 15.20  | Call       |           |           | 560.76310     | 464.548           | 32.72      | 0.0286 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Option | 15.20  | Put        |           |           | 86,490.76310  | 84,464.548        | 32.72      | 0.9714 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Option | 15.21  | Call       |           |           | 544.81050     | 448.838           | 32.85      | 0.0277 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Option | 15.21  | Put        |           |           | 87,474.81050  | 85,448.838        | 32.85      | 0.9723 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Option | 15.19  | Call       |           |           | 577.26780     | 480.868           | 32.60      | 0.0296 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/12/2018 | Foreign Exchange Option | 15.19  | Put        |           |           | 85,507.26780  | 83,480.868        | 32.60      | 0.9704 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/03/2019 | Foreign Exchange Option | 14.02  | Call       |           |           | 78,939.57110  | 80,298.432        | 17.49      | 0.6684 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/03/2019 | Foreign Exchange Option | 14.02  | Put        |           |           | 30,539.57110  | 30,058.432        | 17.49      | 0.3316 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/03/2019 | Foreign Exchange Option | 14.03  | Call       |           |           | 78,358.97150  | 79,712.794        | 17.51      | 0.6654 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/03/2019 | Foreign Exchange Option | 14.03  | Put        |           |           | 30,958.97150  | 30,472.794        | 17.51      | 0.3346 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/03/2019 | Foreign Exchange Option | 14.04  | Call       |           |           | 77,781.69140  | 79,130.736        | 17.53      | 0.6624 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 18/03/2019 | Foreign Exchange Option | 14.04  | Put        |           |           | 31,381.69140  | 30,890.736        | 17.53      | 0.3376 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/06/2019 | Foreign Exchange Option | 14.36  | Call       |           |           | 89,450.78890  | 91,113.927        | 17.95      | 0.5936 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/06/2019 | Foreign Exchange Option | 14.36  | Put        |           |           | 59,180.78890  | 59,043.927        | 17.95      | 0.4064 | 0.00                    | 0                | 0                |
| \$ / R MAXI                     | On | 14/06/2019 | Foreign Exchange Option | 14.37  | Call       |           |           | 88,977.15760  | 90,640.241        | 17.97      | 0.5914 | 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                  | 14/06/2019 | Foreign Exchange Option | 14.37                   | Put    |            |           | 59,707.15760  | 59,570.241   | 17.97             | 0.4086     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 14/06/2019 | Foreign Exchange Option | 14.38                   | Call   |            |           | 88,505.45910  | 90,168.482   | 17.98             | 0.5893     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 14/06/2019 | Foreign Exchange Option | 14.38                   | Put    |            |           | 60,235.45910  | 60,098.482   | 17.98             | 0.4107     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 16/09/2019 | Foreign Exchange Option | 14.69                   | Call   |            |           | 100,701.88100 | 102,655.151  | 18.29             | 0.5596     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 16/09/2019 | Foreign Exchange Option | 14.69                   | Put    |            |           | 85,931.88100  | 86,115.151   | 18.29             | 0.4404     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 16/09/2019 | Foreign Exchange Option | 14.70                   | Call   |            |           | 100,290.76480 | 102,242.530  | 18.31             | 0.5579     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 16/09/2019 | Foreign Exchange Option | 14.70                   | Put    |            |           | 86,520.76480  | 86,702.530   | 18.31             | 0.4421     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 16/09/2019 | Foreign Exchange Option | 14.71                   | Call   |            |           | 99,880.94260  | 101,831.192  | 18.32             | 0.5563     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 16/09/2019 | Foreign Exchange Option | 14.71                   | Put    |            |           | 87,110.94260  | 87,291.192   | 18.32             | 0.4437     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 13/12/2019 | Foreign Exchange Option | 14.03                   | Call   |            |           | 155,589.70080 | 157,649.027  | 17.30             | 0.6846     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 13/12/2019 | Foreign Exchange Option | 14.03                   | Put    |            |           | 57,979.70080  | 58,459.027   | 17.30             | 0.3154     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 13/12/2019 | Foreign Exchange Option | 14.01                   | Call   |            |           | 156,729.18560 | 158,786.220  | 17.28             | 0.6876     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 13/12/2019 | Foreign Exchange Option | 14.01                   | Put    |            |           | 57,119.18560  | 57,596.220   | 17.28             | 0.3124     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 13/12/2019 | Foreign Exchange Option | 14.02                   | Call   |            |           | 156,158.81360 | 158,216.999  | 17.29             | 0.6861     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 13/12/2019 | Foreign Exchange Option | 14.02                   | Put    |            |           | 57,548.81360  | 58,026.999   | 17.29             | 0.3139     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 16/03/2020 | Foreign Exchange Option | 14.67                   | Call   |            |           | 152,046.74770 | 154,577.857  | 18.73             | 0.6101     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 16/03/2020 | Foreign Exchange Option | 14.67                   | Put    |            |           | 99,046.74770  | 99,717.857   | 18.73             | 0.3899     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 16/03/2020 | Foreign Exchange Option | 14.68                   | Call   |            |           | 151,601.76560 | 154,128.417  | 18.74             | 0.6089     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 16/03/2020 | Foreign Exchange Option | 14.68                   | Put    |            |           | 99,601.76560  | 100,268.417  | 18.74             | 0.3911     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 16/03/2020 | Foreign Exchange Option | 14.69                   | Call   |            |           | 151,158.23110 | 153,681.063  | 18.75             | 0.6076     | 0.00          | 0                    | 0                |                |
| \$ / R MAXI On                  | 16/03/2020 | Foreign Exchange Option | 14.69                   | Put    |            |           | 100,158.23110 | 100,821.063  | 18.75             | 0.3924     | 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>12,104,161.60</b> | <b>838</b>       | <b>614</b>     |
| £ / R                           | On         | 14/12/2018              | Foreign Exchange Future |        |            | 18.05690  | 18.12030      |              | 0.0000            |            | 11,050,822.80 | 612                  | 53,008           |                |
| £ / R                           | On         | 31/01/2019              | Foreign Exchange Future |        |            | 18.21100  | 18.27570      |              | 0.0000            |            | 0.00          | 0                    | 27               |                |
| £ / R                           | On         | 28/02/2019              | Foreign Exchange Future |        |            | 18.29670  | 18.36220      |              | 0.0000            |            | 0.00          | 0                    | 47               |                |
| £ / R                           | On         | 18/03/2019              | Foreign Exchange Future |        |            | 18.35270  | 18.41870      |              | 0.0000            |            | 11,635,611.80 | 634                  | 376,323          |                |
| £ / R                           | On         | 29/03/2019              | Foreign Exchange Future |        |            | 18.38780  | 18.45400      |              | 0.0000            |            | 0.00          | 0                    | 80               |                |
| £ / R                           | On         | 14/06/2019              | Foreign Exchange Future |        |            | 18.63210  | 18.69910      |              | 0.0000            |            | 0.00          | 0                    | 5,889            |                |
| £ / R                           | On         | 16/09/2019              | Foreign Exchange Future |        |            | 18.94020  | 19.00880      |              | 0.0000            |            | 0.00          | 0                    | 13,225           |                |
| £ / R                           | On         | 13/12/2019              | Foreign Exchange Future |        |            | 19.23260  | 19.30440      |              | 0.0000            |            | 0.00          | 0                    | 247              |                |
| £ / R                           | On         | 16/03/2020              | Foreign Exchange Future |        |            | 19.57140  | 19.64050      |              | 0.0000            |            | 0.00          | 0                    | 0                |                |
| <b>Total £ / R Future</b>       |            |                         |                         |        |            |           |               |              |                   |            |               | <b>22,686,434.60</b> | <b>1,246</b>     | <b>448,846</b> |
| £ / R                           | On         | 14/12/2018              | Foreign Exchange Option | 19.30  | Put        |           | 1,190.16840   | 1,251.831    | 39.93             | 0.9657     | 0.00          | 0                    | 0                |                |
| £ / R                           | On         | 14/12/2018              | Foreign Exchange Option | 19.30  | Call       |           | 10.46840      | 8.731        | 39.93             | 0.0343     | 0.00          | 0                    | 200              |                |
| £ / R                           | On         | 14/12/2018              | Foreign Exchange Option | 21.00  | Put        |           | 2,879.95150   | 2,943.336    | 53.43             | 0.9990     | 0.00          | 0                    | 0                |                |
| £ / R                           | On         | 14/12/2018              | Foreign Exchange Option | 21.00  | Call       |           | 0.25150       | 0.236        | 53.43             | 0.0010     | 0.00          | 0                    | 0                |                |
| £ / R                           | On         | 14/12/2018              | Foreign Exchange Option | 18.12  | Call       |           | 187.53360     | 142.936      | 26.39             | 0.4468     | 0.00          | 0                    | 0                |                |
| £ / R                           | On         | 14/12/2018              | Foreign Exchange Option | 18.12  | Put        |           | 187.23360     | 206.036      | 26.39             | 0.5532     | 0.00          | 0                    | 0                |                |
| £ / R                           | On         | 14/12/2018              | Foreign Exchange Option | 18.13  | Call       |           | 183.15460     | 139.349      | 26.51             | 0.4380     | 0.00          | 0                    | 0                |                |
| £ / R                           | On         | 14/12/2018              | Foreign Exchange Option | 18.13  | Put        |           | 192.85460     | 212.449      | 26.51             | 0.5620     | 0.00          | 0                    | 0                |                |
| £ / R                           | On         | 14/12/2018              | Foreign Exchange Option | 18.11  | Call       |           | 191.99710     | 146.609      | 26.28             | 0.4557     | 0.00          | 0                    | 0                |                |
| £ / R                           | On         | 14/12/2018              | Foreign Exchange Option | 18.11  | Put        |           | 181.69710     | 199.709      | 26.28             | 0.5443     | 0.00          | 0                    | 0                |                |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| £ / R            | On | 31/01/2019 | Foreign Exchange Option | 18.79  | Put        |           |           | 815.24160    | 850.133           | 18.46      | 0.6624 | 0.00          | 0                | 0             |
| £ / R            | On | 31/01/2019 | Foreign Exchange Option | 18.79  | Call       |           |           | 300.94160    | 271.133           | 18.46      | 0.3376 | 0.00          | 0                | 0             |
| £ / R            | On | 28/02/2019 | Foreign Exchange Option | 17.67  | Put        |           |           | 320.99810    | 329.129           | 17.69      | 0.3211 | 0.00          | 0                | 0             |
| £ / R            | On | 28/02/2019 | Foreign Exchange Option | 17.67  | Call       |           |           | 1,013.19810  | 955.829           | 17.69      | 0.6789 | 0.00          | 0                | 0             |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 19.00  | Put        |           |           | 1,040.74670  | 1,073.479         | 18.31      | 0.6255 | 0.00          | 0                | 0             |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 19.00  | Call       |           |           | 459.44670    | 426.179           | 18.31      | 0.3745 | 0.00          | 0                | 2,500         |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 18.30  | Call       |           |           | 742.58660    | 694.809           | 17.73      | 0.5308 | 0.00          | 0                | 0             |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 18.30  | Put        |           |           | 623.88660    | 642.109           | 17.73      | 0.4692 | 0.00          | 0                | 0             |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 18.00  | Call       |           |           | 903.86890    | 851.800           | 17.68      | 0.6020 | 0.00          | 0                | 0             |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 18.00  | Put        |           |           | 485.16890    | 499.100           | 17.68      | 0.3980 | 0.00          | 0                | 500           |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 18.31  | Call       |           |           | 737.57910    | 689.949           | 17.74      | 0.5284 | 0.00          | 0                | 0             |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 18.31  | Put        |           |           | 628.87910    | 647.249           | 17.74      | 0.4716 | 0.00          | 0                | 0             |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 18.29  | Call       |           |           | 747.62150    | 699.692           | 17.73      | 0.5331 | 0.00          | 0                | 0             |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 18.29  | Put        |           |           | 618.92150    | 636.992           | 17.73      | 0.4669 | 0.00          | 0                | 0             |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 20.00  | Put        |           |           | 1,804.32480  | 1,851.930         | 19.31      | 0.7921 | 0.00          | 0                | 0             |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 20.00  | Call       |           |           | 223.02480    | 204.630           | 19.31      | 0.2079 | 0.00          | 0                | 500           |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 19.19  | Call       |           |           | 401.13520    | 371.048           | 18.47      | 0.3369 | 0.00          | 0                | 0             |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 19.19  | Put        |           |           | 1,172.43520  | 1,208.348         | 18.47      | 0.6631 | 0.00          | 0                | 1,000         |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 20.18  | Put        |           |           | 1,956.67590  | 2,006.251         | 19.50      | 0.8143 | 0.00          | 0                | 0             |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 20.18  | Call       |           |           | 195.37590    | 178.951           | 19.50      | 0.1857 | 0.00          | 0                | 1,500         |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 21.44  | Put        |           |           | 3,094.47230  | 3,152.920         | 20.51      | 0.9219 | 0.00          | 0                | 0             |
| £ / R            | On | 18/03/2019 | Foreign Exchange Option | 21.44  | Call       |           |           | 73.17230     | 65.621            | 20.51      | 0.0781 | 0.00          | 0                | 500           |
| £ / R            | On | 29/03/2019 | Foreign Exchange Option | 18.09  | Put        |           |           | 545.15330    | 560.459           | 17.68      | 0.4138 | 0.00          | 0                | 0             |
| £ / R            | On | 29/03/2019 | Foreign Exchange Option | 18.09  | Call       |           |           | 909.15330    | 858.259           | 17.68      | 0.5862 | 0.00          | 0                | 0             |
| £ / R            | On | 14/06/2019 | Foreign Exchange Option | 18.63  | Call       |           |           | 975.65770    | 930.229           | 17.57      | 0.5253 | 0.00          | 0                | 0             |
| £ / R            | On | 14/06/2019 | Foreign Exchange Option | 18.63  | Put        |           |           | 906.55770    | 928.129           | 17.57      | 0.4747 | 0.00          | 0                | 0             |
| £ / R            | On | 14/06/2019 | Foreign Exchange Option | 18.64  | Call       |           |           | 970.95010    | 925.668           | 17.57      | 0.5236 | 0.00          | 0                | 0             |
| £ / R            | On | 14/06/2019 | Foreign Exchange Option | 18.64  | Put        |           |           | 911.85010    | 933.568           | 17.57      | 0.4764 | 0.00          | 0                | 0             |
| £ / R            | On | 14/06/2019 | Foreign Exchange Option | 18.62  | Call       |           |           | 980.38230    | 934.801           | 17.57      | 0.5270 | 0.00          | 0                | 0             |
| £ / R            | On | 14/06/2019 | Foreign Exchange Option | 18.62  | Put        |           |           | 901.28230    | 922.701           | 17.57      | 0.4730 | 0.00          | 0                | 0             |
| £ / R            | On | 16/09/2019 | Foreign Exchange Option | 18.83  | Call       |           |           | 1,269.38600  | 1,228.809         | 17.82      | 0.5459 | 0.00          | 0                | 0             |
| £ / R            | On | 16/09/2019 | Foreign Exchange Option | 18.83  | Put        |           |           | 1,090.58600  | 1,118.609         | 17.82      | 0.4541 | 0.00          | 0                | 0             |
| £ / R            | On | 16/09/2019 | Foreign Exchange Option | 18.81  | Call       |           |           | 1,278.79260  | 1,237.969         | 17.82      | 0.5486 | 0.00          | 0                | 0             |
| £ / R            | On | 16/09/2019 | Foreign Exchange Option | 18.81  | Put        |           |           | 1,079.99260  | 1,107.769         | 17.82      | 0.4514 | 0.00          | 0                | 0             |
| £ / R            | On | 16/09/2019 | Foreign Exchange Option | 18.82  | Call       |           |           | 1,274.08570  | 1,233.385         | 17.82      | 0.5473 | 0.00          | 0                | 0             |
| £ / R            | On | 16/09/2019 | Foreign Exchange Option | 18.82  | Put        |           |           | 1,085.28570  | 1,113.185         | 17.82      | 0.4527 | 0.00          | 0                | 0             |
| £ / R            | On | 13/12/2019 | Foreign Exchange Option | 19.97  | Call       |           |           | 1,138.32670  | 1,108.776         | 18.49      | 0.4561 | 0.00          | 0                | 0             |
| £ / R            | On | 13/12/2019 | Foreign Exchange Option | 19.97  | Put        |           |           | 1,803.92670  | 1,846.176         | 18.49      | 0.5439 | 0.00          | 0                | 0             |
| £ / R            | On | 13/12/2019 | Foreign Exchange Option | 19.95  | Call       |           |           | 1,145.38900  | 1,115.653         | 18.48      | 0.4582 | 0.00          | 0                | 0             |
| £ / R            | On | 13/12/2019 | Foreign Exchange Option | 19.95  | Put        |           |           | 1,790.98900  | 1,833.053         | 18.48      | 0.5418 | 0.00          | 0                | 0             |
| £ / R            | On | 13/12/2019 | Foreign Exchange Option | 19.96  | Call       |           |           | 1,141.85270  | 1,112.214         | 18.49      | 0.4572 | 0.00          | 0                | 0             |
| £ / R            | On | 13/12/2019 | Foreign Exchange Option | 19.96  | Put        |           |           | 1,797.45270  | 1,839.614         | 18.49      | 0.5428 | 0.00          | 0                | 0             |
| £ / R            | On | 16/03/2020 | Foreign Exchange Option | 20.31  | Call       |           |           | 1,404.02000  | 1,380.039         | 19.33      | 0.4753 | 0.00          | 0                | 0             |
| £ / R            | On | 16/03/2020 | Foreign Exchange Option | 20.31  | Put        |           |           | 2,073.52000  | 2,118.639         | 19.33      | 0.5247 | 0.00          | 0                | 0             |
| £ / R            | On | 16/03/2020 | Foreign Exchange Option | 20.29  | Call       |           |           | 1,411.09870  | 1,386.973         | 19.32      | 0.4770 | 0.00          | 0                | 0             |
| £ / R            | On | 16/03/2020 | Foreign Exchange Option | 20.29  | Put        |           |           | 2,060.59870  | 2,105.573         | 19.32      | 0.5230 | 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 | 16/03/2020 | Foreign Exchange Option | 20.30  | Call       |           |           | 1,407.55500  | 1,383.497         | 19.32      | 0.4762 | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2020 | Foreign Exchange Option | 20.30  | Put        |           |           | 2,067.05500  | 2,112.097         | 19.32      | 0.5238 | 0.00                 | 0                | 0              |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>6,700</b>   |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>22,686,434.60</b> | <b>1,246</b>     | <b>455,546</b> |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 0.12678   |           | 0.12701      |                   |            | 0.0000 | 0.00                 | 0                | 6,905          |
| ¥ / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 0.12930   |           | 0.12955      |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 0.13168   |           | 0.13194      |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/09/2019 | Foreign Exchange Future |        |            | 0.13435   |           | 0.13461      |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/12/2019 | Foreign Exchange Future |        |            | 0.13691   |           | 0.13720      |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2020 | Foreign Exchange Future |        |            | 0.14349   |           | 0.14370      |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>6,905</b>   |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.12   | Call       |           |           | 704.84820    | 680.094           | 28.88      | 0.9827 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.12   | Put        |           |           | 4.04820      | 2.094             | 28.88      | 0.0173 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.13   | Call       |           |           | 20.55250     | 18.475            | 24.50      | 0.1318 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.13   | Put        |           |           | 319.75250    | 340.475           | 24.50      | 0.8682 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.11   | Call       |           |           | 1,700.82840  | 1,678.022         | 44.10      | 0.9998 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/12/2018 | Foreign Exchange Option | 0.11   | Put        |           |           | 0.02840      | 0.022             | 44.10      | 0.0002 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/03/2019 | Foreign Exchange Option | 0.12   | Call       |           |           | 1,172.47900  | 1,158.386         | 22.57      | 0.7580 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/03/2019 | Foreign Exchange Option | 0.12   | Put        |           |           | 217.77900    | 228.086           | 22.57      | 0.2420 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/03/2019 | Foreign Exchange Option | 0.13   | Call       |           |           | 577.88150    | 573.933           | 22.82      | 0.5052 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/03/2019 | Foreign Exchange Option | 0.13   | Put        |           |           | 623.18150    | 643.633           | 22.82      | 0.4948 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/03/2019 | Foreign Exchange Option | 0.11   | Call       |           |           | 2,001.63590  | 1,979.992         | 22.32      | 0.9282 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 18/03/2019 | Foreign Exchange Option | 0.11   | Put        |           |           | 46.93590     | 49.692            | 22.32      | 0.0718 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.13   | Call       |           |           | 815.59120    | 817.024           | 19.65      | 0.5643 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.13   | Put        |           |           | 621.69120    | 648.724           | 19.65      | 0.4357 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.14   | Call       |           |           | 464.42350    | 471.135           | 21.30      | 0.3715 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.14   | Put        |           |           | 1,270.52350  | 1,302.835         | 21.30      | 0.6285 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.12   | Call       |           |           | 1,378.31060  | 1,366.742         | 17.19      | 0.7940 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/06/2019 | Foreign Exchange Option | 0.12   | Put        |           |           | 184.41060    | 198.442           | 17.19      | 0.2060 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/09/2019 | Foreign Exchange Option | 0.13   | Call       |           |           | 1,209.82690  | 1,201.402         | 21.04      | 0.6068 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/09/2019 | Foreign Exchange Option | 0.13   | Put        |           |           | 748.52690    | 766.302           | 21.04      | 0.3932 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/09/2019 | Foreign Exchange Option | 0.14   | Call       |           |           | 781.27400    | 782.333           | 21.78      | 0.4518 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/09/2019 | Foreign Exchange Option | 0.14   | Put        |           |           | 1,319.97400  | 1,347.233         | 21.78      | 0.5482 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/09/2019 | Foreign Exchange Option | 0.12   | Call       |           |           | 1,810.10480  | 1,791.998         | 20.29      | 0.7659 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/09/2019 | Foreign Exchange Option | 0.12   | Put        |           |           | 348.80480    | 356.898           | 20.29      | 0.2341 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/12/2019 | Foreign Exchange Option | 0.12   | Call       |           |           | 2,091.91130  | 2,071.803         | 19.70      | 0.7782 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/12/2019 | Foreign Exchange Option | 0.12   | Put        |           |           | 372.41130    | 381.103           | 19.70      | 0.2218 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/12/2019 | Foreign Exchange Option | 0.13   | Call       |           |           | 1,491.71150  | 1,481.771         | 20.69      | 0.6381 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/12/2019 | Foreign Exchange Option | 0.13   | Put        |           |           | 772.21150    | 791.071           | 20.69      | 0.3619 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/12/2019 | Foreign Exchange Option | 0.14   | Call       |           |           | 1,049.39650  | 1,049.843         | 21.68      | 0.5024 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/12/2019 | Foreign Exchange Option | 0.14   | Put        |           |           | 1,329.89650  | 1,359.143         | 21.68      | 0.4976 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2020 | Foreign Exchange Option | 0.14   | Call       |           |           | 1,556.55280  | 1,561.098         | 21.77      | 0.5882 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2020 | Foreign Exchange Option | 0.14   | Put        |           |           | 1,186.15280  | 1,212.498         | 21.77      | 0.4118 | 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 | 16/03/2020 | Foreign Exchange Option | 0.15   | Call       |           |           | 1,200.04620  | 1,214.575         | 23.14      | 0.4838 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 16/03/2020 | Foreign Exchange Option | 0.15   | Put        |           |           | 1,829.64620  | 1,865.975         | 23.14      | 0.5162 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 16/03/2020 | Foreign Exchange Option | 0.13   | Call       |           |           | 2,041.41520  | 2,035.068         | 20.39      | 0.7072 | 0.00                  | 0                | 0              |
| ¥ / R                     | On | 16/03/2020 | Foreign Exchange Option | 0.13   | Put        |           |           | 671.01520    | 686.468           | 20.39      | 0.2928 | 0.00                  | 0                | 0              |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>6,905</b>   |
| € / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 16.27940  |           | 16.36020     |                   |            | 0.0000 | 50,091,713.80         | 3,077            | 77,175         |
| € / R                     | On | 21/12/2018 | Foreign Exchange Future |        |            | 16.29810  |           | 16.37980     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| € / R                     | On | 03/01/2019 | Foreign Exchange Future |        |            | 16.34090  |           | 16.42690     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| € / R                     | On | 28/02/2019 | Foreign Exchange Future |        |            | 16.54220  |           | 16.62690     |                   |            | 0.0000 | 0.00                  | 0                | 26             |
| € / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 16.60390  |           | 16.68920     |                   |            | 0.0000 | 49,761,888.30         | 2,997            | 75,151         |
| € / R                     | On | 29/03/2019 | Foreign Exchange Future |        |            | 16.59390  |           | 16.67900     |                   |            | 0.0000 | 0.00                  | 0                | 53             |
| € / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 16.91350  |           | 17.00140     |                   |            | 0.0000 | 0.00                  | 0                | 24,389         |
| € / R                     | On | 14/08/2019 | Foreign Exchange Future |        |            | 17.13740  |           | 17.22660     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| € / R                     | On | 16/09/2019 | Foreign Exchange Future |        |            | 17.25830  |           | 17.34890     |                   |            | 0.0000 | 0.00                  | 0                | 8,596          |
| € / R                     | On | 13/12/2019 | Foreign Exchange Future |        |            | 17.58820  |           | 17.68150     |                   |            | 0.0000 | 316,587.60            | 18               | 277            |
| € / R                     | On | 16/03/2020 | Foreign Exchange Future |        |            | 17.89960  |           | 17.99270     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>100,170,189.70</b> | <b>6,092</b>     | <b>185,667</b> |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.89  | Call       |           |           | 2.00320      | 1.170             | 41.16      | 0.0060 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.89  | Put        |           |           | 1,531.80320  | 1,611.770         | 41.16      | 0.9940 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.90  | Call       |           |           | 1.96600      | 1.146             | 41.28      | 0.0059 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.90  | Put        |           |           | 1,541.76600  | 1,621.746         | 41.28      | 0.9941 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.88  | Call       |           |           | 2.04140      | 1.194             | 41.04      | 0.0062 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 17.88  | Put        |           |           | 1,521.84140  | 1,601.794         | 41.04      | 0.9938 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 21.00  | Put        |           |           | 4,640.38460  | 4,721.221         | 93.91      | 0.9984 | 0.00                  | 0                | 0              |
| € / R                     | On | 14/12/2018 | Foreign Exchange Option | 21.00  | Call       |           |           | 0.58460      | 0.621             | 93.91      | 0.0016 | 0.00                  | 0                | 0              |
| € / R                     | On | 21/12/2018 | Foreign Exchange Option | 15.83  | Put        |           |           | 37.27210     | 46.497            | 18.74      | 0.1698 | 0.00                  | 0                | 32,000         |
| € / R                     | On | 21/12/2018 | Foreign Exchange Option | 15.83  | Call       |           |           | 587.07210    | 514.597           | 18.74      | 0.8302 | 0.00                  | 0                | 0              |
| € / R                     | On | 03/01/2019 | Foreign Exchange Option | 15.85  | Put        |           |           | 68.98010     | 81.950            | 15.88      | 0.2162 | 0.00                  | 0                | 13,000         |
| € / R                     | On | 03/01/2019 | Foreign Exchange Option | 15.85  | Call       |           |           | 645.88010    | 572.850           | 15.88      | 0.7838 | 0.00                  | 0                | 0              |
| € / R                     | On | 28/02/2019 | Foreign Exchange Option | 15.77  | Put        |           |           | 159.80170    | 178.857           | 15.58      | 0.2432 | 0.00                  | 0                | 0              |
| € / R                     | On | 28/02/2019 | Foreign Exchange Option | 15.77  | Call       |           |           | 1,016.70170  | 951.057           | 15.58      | 0.7568 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.13  | Put        |           |           | 305.94770    | 338.256           | 16.13      | 0.3483 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 19.65  | Put        |           |           | 3,024.61540  | 3,107.132         | 21.92      | 0.9242 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 19.65  | Call       |           |           | 63.81540     | 61.032            | 21.92      | 0.0758 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.14  | Put        |           |           | 309.94960    | 342.538           | 16.14      | 0.3512 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.15  | Call       |           |           | 853.17930    | 800.754           | 16.16      | 0.6460 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.15  | Put        |           |           | 313.97930    | 346.854           | 16.16      | 0.3540 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 17.33  | Call       |           |           | 359.32420    | 337.527           | 18.23      | 0.3414 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 17.33  | Put        |           |           | 1,000.12420  | 1,063.627         | 18.23      | 0.6586 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 16.13  | Call       |           |           | 865.14770    | 812.156           | 16.13      | 0.6517 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 15.60  | Call       |           |           | 1,230.89080  | 1,162.426         | 15.44      | 0.7948 | 0.00                  | 0                | 0              |
| € / R                     | On | 18/03/2019 | Foreign Exchange Option | 15.60  | Put        |           |           | 141.69080    | 158.526           | 15.44      | 0.2052 | 0.00                  | 0                | 0              |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| € / R            | On | 18/03/2019 | Foreign Exchange Option | 16.00      | Put       |           | 256.75600    | 285.411           | 15.93      | 0.3113 | 0.00          | 0                | 0             |
| € / R            | On | 18/03/2019 | Foreign Exchange Option | 16.00      | Call      |           | 945.95600    | 889.311           | 15.93      | 0.6887 | 0.00          | 0                | 650           |
| € / R            | On | 18/03/2019 | Foreign Exchange Option | 16.14      | Call      |           | 859.14960    | 806.438           | 16.14      | 0.6488 | 0.00          | 0                | 0             |
| € / R            | On | 29/03/2019 | Foreign Exchange Option | 16.32      | Put       |           | 420.64330    | 459.927           | 16.44      | 0.4087 | 0.00          | 0                | 0             |
| € / R            | On | 29/03/2019 | Foreign Exchange Option | 16.32      | Call      |           | 779.64330    | 733.827           | 16.44      | 0.5913 | 0.00          | 0                | 0             |
| € / R            | On | 14/06/2019 | Foreign Exchange Option | 16.86      | Call      |           | 875.25870    | 840.932           | 16.98      | 0.5345 | 0.00          | 0                | 0             |
| € / R            | On | 14/06/2019 | Foreign Exchange Option | 16.86      | Put       |           | 733.85870    | 787.432           | 16.98      | 0.4655 | 0.00          | 0                | 0             |
| € / R            | On | 14/06/2019 | Foreign Exchange Option | 16.87      | Call      |           | 870.87440    | 836.763           | 16.99      | 0.5326 | 0.00          | 0                | 0             |
| € / R            | On | 14/06/2019 | Foreign Exchange Option | 16.87      | Put       |           | 739.47440    | 793.263           | 16.99      | 0.4674 | 0.00          | 0                | 0             |
| € / R            | On | 14/06/2019 | Foreign Exchange Option | 16.88      | Call      |           | 866.51080    | 832.609           | 17.01      | 0.5307 | 0.00          | 0                | 0             |
| € / R            | On | 14/06/2019 | Foreign Exchange Option | 16.88      | Put       |           | 745.11080    | 799.109           | 17.01      | 0.4693 | 0.00          | 0                | 0             |
| € / R            | On | 14/08/2019 | Foreign Exchange Option | 16.03      | Put       |           | 379.75650    | 413.241           | 15.76      | 0.2807 | 0.00          | 0                | 0             |
| € / R            | On | 14/08/2019 | Foreign Exchange Option | 16.03      | Call      |           | 1,576.35650  | 1,520.641         | 15.76      | 0.7193 | 0.00          | 0                | 0             |
| € / R            | On | 14/08/2019 | Foreign Exchange Option | 19.65      | Put       |           | 2,790.87760  | 2,874.250         | 20.49      | 0.7671 | 0.00          | 0                | 0             |
| € / R            | On | 14/08/2019 | Foreign Exchange Option | 19.65      | Call      |           | 367.47760    | 361.650           | 20.49      | 0.2329 | 0.00          | 0                | 62,400        |
| € / R            | On | 14/08/2019 | Foreign Exchange Option | 16.24      | Call      |           | 1,443.05070  | 1,391.754         | 15.94      | 0.6831 | 0.00          | 0                | 0             |
| € / R            | On | 14/08/2019 | Foreign Exchange Option | 16.24      | Put       |           | 456.45070    | 494.354           | 15.94      | 0.3169 | 0.00          | 0                | 0             |
| € / R            | On | 14/08/2019 | Foreign Exchange Option | 17.01      | Call      |           | 1,047.74040  | 1,015.191         | 17.01      | 0.5490 | 0.00          | 0                | 0             |
| € / R            | On | 14/08/2019 | Foreign Exchange Option | 17.01      | Put       |           | 831.14040    | 887.791           | 17.01      | 0.4510 | 0.00          | 0                | 16,200        |
| € / R            | On | 16/09/2019 | Foreign Exchange Option | 18.60      | Call      |           | 644.85000    | 631.766           | 18.96      | 0.3561 | 0.00          | 0                | 55,000        |
| € / R            | On | 16/09/2019 | Foreign Exchange Option | 17.78      | Call      |           | 874.03730    | 851.494           | 17.90      | 0.4554 | 0.00          | 0                | 0             |
| € / R            | On | 16/09/2019 | Foreign Exchange Option | 17.78      | Put       |           | 1,305.13730  | 1,373.194         | 17.90      | 0.5446 | 0.00          | 0                | 0             |
| € / R            | On | 16/09/2019 | Foreign Exchange Option | 17.79      | Call      |           | 870.72820    | 848.313           | 17.91      | 0.4540 | 0.00          | 0                | 0             |
| € / R            | On | 16/09/2019 | Foreign Exchange Option | 17.79      | Put       |           | 1,311.82820  | 1,380.013         | 17.91      | 0.5460 | 0.00          | 0                | 0             |
| € / R            | On | 16/09/2019 | Foreign Exchange Option | 17.77      | Call      |           | 877.36620    | 854.689           | 17.89      | 0.4567 | 0.00          | 0                | 0             |
| € / R            | On | 16/09/2019 | Foreign Exchange Option | 17.77      | Put       |           | 1,298.46620  | 1,366.389         | 17.89      | 0.5433 | 0.00          | 0                | 0             |
| € / R            | On | 16/09/2019 | Foreign Exchange Option | 18.60      | Put       |           | 1,895.95000  | 1,973.466         | 18.96      | 0.6439 | 0.00          | 0                | 0             |
| € / R            | On | 13/12/2019 | Foreign Exchange Option | 18.03      | Put       |           | 1,436.38890  | 1,506.111         | 17.89      | 0.5194 | 0.00          | 0                | 0             |
| € / R            | On | 13/12/2019 | Foreign Exchange Option | 18.01      | Call      |           | 1,094.78660  | 1,070.964         | 17.87      | 0.4830 | 0.00          | 0                | 0             |
| € / R            | On | 13/12/2019 | Foreign Exchange Option | 18.01      | Put       |           | 1,423.28660  | 1,492.764         | 17.87      | 0.5170 | 0.00          | 0                | 0             |
| € / R            | On | 13/12/2019 | Foreign Exchange Option | 16.15      | Put       |           | 455.62970    | 492.728           | 15.74      | 0.2678 | 0.00          | 0                | 17,150        |
| € / R            | On | 13/12/2019 | Foreign Exchange Option | 20.62      | Put       |           | 3,450.23680  | 3,538.928         | 20.78      | 0.7451 | 0.00          | 0                | 0             |
| € / R            | On | 13/12/2019 | Foreign Exchange Option | 20.62      | Call      |           | 511.73680    | 507.128           | 20.78      | 0.2549 | 0.00          | 0                | 17,150        |
| € / R            | On | 13/12/2019 | Foreign Exchange Option | 18.02      | Call      |           | 1,091.32810  | 1,067.628         | 17.88      | 0.4818 | 0.00          | 0                | 0             |
| € / R            | On | 13/12/2019 | Foreign Exchange Option | 18.02      | Put       |           | 1,429.82810  | 1,499.428         | 17.88      | 0.5182 | 0.00          | 0                | 0             |
| € / R            | On | 13/12/2019 | Foreign Exchange Option | 18.03      | Call      |           | 1,087.88890  | 1,064.311         | 17.89      | 0.4806 | 0.00          | 0                | 0             |
| € / R            | On | 13/12/2019 | Foreign Exchange Option | 13.73      | Call      |           | 4,011.70810  | 3,922.170         | 15.89      | 0.9488 | 0.00          | 0                | 0             |
| € / R            | On | 13/12/2019 | Foreign Exchange Option | 13.73      | Put       |           | 60.20810     | 63.970            | 15.89      | 0.0512 | 0.00          | 0                | 17,150        |
| € / R            | On | 13/12/2019 | Foreign Exchange Option | 16.15      | Call      |           | 1,987.12970  | 1,930.928         | 15.74      | 0.7322 | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2020 | Foreign Exchange Option | 18.45      | Call      |           | 1,273.75270  | 1,252.419         | 18.59      | 0.4838 | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2020 | Foreign Exchange Option | 18.45      | Put       |           | 1,731.05270  | 1,802.819         | 18.59      | 0.5162 | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2020 | Foreign Exchange Option | 18.46      | Call      |           | 1,270.44660  | 1,249.219         | 18.60      | 0.4828 | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2020 | Foreign Exchange Option | 18.46      | Put       |           | 1,737.74660  | 1,809.619         | 18.60      | 0.5172 | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2020 | Foreign Exchange Option | 18.47      | Call      |           | 1,267.15080  | 1,246.036         | 18.61      | 0.4819 | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2020 | Foreign Exchange Option | 18.47      | Put       |           | 1,744.45080  | 1,816.436         | 18.61      | 0.5181 | 0.00          | 0                | 0             |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value         | Contracts Traded | Open Interest  |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>230,700</b> |
| <b>Total € / R</b>           |    |            |                         |        |            |           |           |              |                   |            |        | <b>100,170,189.70</b> | <b>6,092</b>     | <b>416,367</b> |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 10.35620  |           | 10.34100     |                   |            | 0.0000 | 118,184,954.40        | 11,412           | 19,880         |
| AU\$ / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 10.48830  |           | 10.47550     |                   |            | 0.0000 | 0.00                  | 0                | 368            |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 10.61780  |           | 10.60620     |                   |            | 0.0000 | 229,599,307.20        | 21,624           | 15,746         |
| AU\$ / R                     | On | 16/09/2019 | Foreign Exchange Future |        |            | 10.76300  |           | 10.75210     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 13/12/2019 | Foreign Exchange Future |        |            | 10.90250  |           | 10.89320     |                   |            | 0.0000 | 0.00                  | 0                | 400            |
| AU\$ / R                     | On | 16/03/2020 | Foreign Exchange Future |        |            | 11.06670  |           | 11.05560     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>347,784,261.60</b> | <b>33,036</b>    | <b>36,394</b>  |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.47  | Call       |           |           | 0.35860      | 0.092             | 36.24      | 0.0010 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.47  | Put        |           |           | 1,129.35860  | 1,113.892         | 36.24      | 0.9990 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.48  | Call       |           |           | 0.34470      | 0.090             | 36.44      | 0.0010 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.48  | Put        |           |           | 1,139.34470  | 1,123.890         | 36.44      | 0.9990 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.49  | Call       |           |           | 0.33150      | 0.088             | 36.65      | 0.0009 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 11.49  | Put        |           |           | 1,149.33150  | 1,133.888         | 36.65      | 0.9991 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.35  | Call       |           |           | 365.38370    | 374.575           | 14.02      | 0.5870 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.35  | Put        |           |           | 239.88370    | 236.275           | 14.02      | 0.4130 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.36  | Call       |           |           | 360.14970    | 369.293           | 14.03      | 0.5817 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.36  | Put        |           |           | 244.64970    | 240.993           | 14.03      | 0.4183 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.37  | Call       |           |           | 354.96810    | 364.067           | 14.05      | 0.5765 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.37  | Put        |           |           | 249.46810    | 245.767           | 14.05      | 0.4235 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.02  | Call       |           |           | 278.39360    | 288.570           | 15.05      | 0.3846 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.02  | Put        |           |           | 692.19360    | 690.770           | 15.05      | 0.6154 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.00  | Call       |           |           | 284.10410    | 294.321           | 15.01      | 0.3907 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.00  | Put        |           |           | 677.90410    | 676.521           | 15.01      | 0.6093 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.01  | Call       |           |           | 281.23450    | 291.432           | 15.03      | 0.3876 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 11.01  | Put        |           |           | 685.03450    | 683.632           | 15.03      | 0.6124 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 16/09/2019 | Foreign Exchange Option | 10.76  | Call       |           |           | 528.78170    | 541.098           | 14.39      | 0.5260 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 16/09/2019 | Foreign Exchange Option | 10.76  | Put        |           |           | 536.68170    | 538.098           | 14.39      | 0.4740 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 16/09/2019 | Foreign Exchange Option | 10.77  | Call       |           |           | 524.68680    | 536.984           | 14.40      | 0.5230 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 16/09/2019 | Foreign Exchange Option | 10.77  | Put        |           |           | 542.58680    | 543.984           | 14.40      | 0.4770 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 16/09/2019 | Foreign Exchange Option | 10.75  | Call       |           |           | 532.90670    | 545.246           | 14.37      | 0.5289 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 16/09/2019 | Foreign Exchange Option | 10.75  | Put        |           |           | 530.80670    | 532.246           | 14.37      | 0.4711 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 13/12/2019 | Foreign Exchange Option | 10.90  | Call       |           |           | 622.52230    | 634.718           | 14.54      | 0.5297 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 13/12/2019 | Foreign Exchange Option | 10.90  | Put        |           |           | 629.32230    | 632.218           | 14.54      | 0.4703 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 13/12/2019 | Foreign Exchange Option | 10.91  | Call       |           |           | 618.49270    | 630.663           | 14.55      | 0.5272 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 13/12/2019 | Foreign Exchange Option | 10.91  | Put        |           |           | 635.29270    | 638.163           | 14.55      | 0.4728 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 13/12/2019 | Foreign Exchange Option | 10.89  | Call       |           |           | 626.67790    | 638.885           | 14.53      | 0.5322 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 13/12/2019 | Foreign Exchange Option | 10.89  | Put        |           |           | 623.47790    | 626.385           | 14.53      | 0.4678 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 13/12/2019 | Foreign Exchange Option | 11.00  | Put        |           |           | 690.15330    | 692.826           | 14.69      | 0.4947 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 13/12/2019 | Foreign Exchange Option | 11.00  | Call       |           |           | 583.35330    | 595.326           | 14.69      | 0.5053 | 0.00                  | 0                | 1,000          |
| AU\$ / R                     | On | 16/03/2020 | Foreign Exchange Option | 11.05  | Call       |           |           | 754.89960    | 771.382           | 15.41      | 0.5380 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 16/03/2020 | Foreign Exchange Option | 11.05  | Put        |           |           | 749.29960    | 754.682           | 15.41      | 0.4620 | 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 | 16/03/2020 | Foreign Exchange Option | 11.06  | Call       |           |           | 750.91110    | 767.320           | 15.42      | 0.5359 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 16/03/2020 | Foreign Exchange Option | 11.06  | Put        |           |           | 755.31110    | 760.620           | 15.42      | 0.4641 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 16/03/2020 | Foreign Exchange Option | 11.07  | Call       |           |           | 746.94420    | 763.280           | 15.43      | 0.5339 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 16/03/2020 | Foreign Exchange Option | 11.07  | Put        |           |           | 761.34420    | 766.580           | 15.43      | 0.4661 | 0.00                  | 0                | 0             |
| <b>Total AU\$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>1,000</b>  |
| <b>Total AU\$ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>347,784,261.60</b> | <b>33,036</b>    | <b>37,394</b> |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Future |        |            | 10.71820  |           | 10.73680     |                   |            | 0.0000 | 5,359,100.00          | 500              | 750           |
| CAD/ R                       | On | 18/03/2019 | Foreign Exchange Future |        |            | 10.86440  |           | 10.88370     |                   |            | 0.0000 | 5,432,200.00          | 500              | 500           |
| CAD/ R                       | On | 14/06/2019 | Foreign Exchange Future |        |            | 11.00090  |           | 11.02060     |                   |            | 0.0000 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 16/09/2019 | Foreign Exchange Future |        |            | 11.01800  |           | 11.03740     |                   |            | 0.0000 | 0.00                  | 0                | 250           |
| CAD/ R                       | On | 13/12/2019 | Foreign Exchange Future |        |            | 11.16480  |           | 11.18570     |                   |            | 0.0000 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 16/03/2020 | Foreign Exchange Future |        |            | 11.30780  |           | 11.33210     |                   |            | 0.0000 | 0.00                  | 0                | 0             |
| <b>Total CAD/ R Future</b>   |    |            |                         |        |            |           |           |              |                   |            |        | <b>10,791,300.00</b>  | <b>1,000</b>     | <b>1,500</b>  |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.48   | Call       |           |           | 1,256.86060  | 1,238.232         | 39.85      | 0.9997 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.48   | Put        |           |           | 0.06060      | 0.032             | 39.85      | 0.0003 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.49   | Call       |           |           | 1,246.86150  | 1,228.232         | 39.56      | 0.9997 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.49   | Put        |           |           | 0.06150      | 0.032             | 39.56      | 0.0003 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.47   | Call       |           |           | 1,266.85970  | 1,248.231         | 40.13      | 0.9997 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 14/12/2018 | Foreign Exchange Option | 9.47   | Put        |           |           | 0.05970      | 0.031             | 40.13      | 0.0003 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 18/03/2019 | Foreign Exchange Option | 10.73  | Call       |           |           | 417.69550    | 406.307           | 15.08      | 0.5789 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 18/03/2019 | Foreign Exchange Option | 10.73  | Put        |           |           | 263.99550    | 271.907           | 15.08      | 0.4211 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 18/03/2019 | Foreign Exchange Option | 10.74  | Call       |           |           | 412.48580    | 401.173           | 15.10      | 0.5741 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 18/03/2019 | Foreign Exchange Option | 10.74  | Put        |           |           | 268.78580    | 276.773           | 15.10      | 0.4259 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 18/03/2019 | Foreign Exchange Option | 10.72  | Call       |           |           | 422.95440    | 411.490           | 15.07      | 0.5836 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 18/03/2019 | Foreign Exchange Option | 10.72  | Put        |           |           | 259.25440    | 267.090           | 15.07      | 0.4164 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 14/06/2019 | Foreign Exchange Option | 10.80  | Call       |           |           | 581.64910    | 572.098           | 15.02      | 0.5893 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 14/06/2019 | Foreign Exchange Option | 10.80  | Put        |           |           | 361.04910    | 371.198           | 15.02      | 0.4107 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 14/06/2019 | Foreign Exchange Option | 10.81  | Call       |           |           | 576.55890    | 567.124           | 15.04      | 0.5859 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 14/06/2019 | Foreign Exchange Option | 10.81  | Put        |           |           | 365.95890    | 376.224           | 15.04      | 0.4141 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 14/06/2019 | Foreign Exchange Option | 10.79  | Call       |           |           | 586.77540    | 577.108           | 15.00      | 0.5928 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 14/06/2019 | Foreign Exchange Option | 10.79  | Put        |           |           | 356.17540    | 366.208           | 15.00      | 0.4072 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 16/09/2019 | Foreign Exchange Option | 11.38  | Call       |           |           | 463.46300    | 461.873           | 16.05      | 0.4363 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 16/09/2019 | Foreign Exchange Option | 11.38  | Put        |           |           | 806.06300    | 823.873           | 16.05      | 0.5637 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 16/09/2019 | Foreign Exchange Option | 11.39  | Call       |           |           | 460.20550    | 458.665           | 16.06      | 0.4340 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 16/09/2019 | Foreign Exchange Option | 11.39  | Put        |           |           | 812.80550    | 830.665           | 16.06      | 0.5660 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 16/09/2019 | Foreign Exchange Option | 11.40  | Call       |           |           | 456.97470    | 455.476           | 16.08      | 0.4317 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 16/09/2019 | Foreign Exchange Option | 11.40  | Put        |           |           | 819.57470    | 837.476           | 16.08      | 0.5683 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 13/12/2019 | Foreign Exchange Option | 11.54  | Call       |           |           | 566.37910    | 565.651           | 16.27      | 0.4519 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 13/12/2019 | Foreign Exchange Option | 11.54  | Put        |           |           | 920.67910    | 940.851           | 16.27      | 0.5481 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 13/12/2019 | Foreign Exchange Option | 11.55  | Call       |           |           | 563.08770    | 562.391           | 16.29      | 0.4499 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 13/12/2019 | Foreign Exchange Option | 11.55  | Put        |           |           | 927.38770    | 947.591           | 16.29      | 0.5501 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 13/12/2019 | Foreign Exchange Option | 11.53  | Call       |           |           | 569.69040    | 568.930           | 16.26      | 0.4539 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 13/12/2019 | Foreign Exchange Option | 11.53  | Put        |           |           | 913.99040    | 934.130           | 16.26      | 0.5461 | 0.00                  | 0                | 0             |

| Contract Details                  |            |                         |                         | Strike    | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest |
|-----------------------------------|------------|-------------------------|-------------------------|-----------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| CAD/ R                            | On         | 16/03/2020              | Foreign Exchange Option | 11.69     | Call       |           |           | 692.87280    | 691.128           | 16.88      | 0.4680 | 0.00                 | 0                | 0             |
| CAD/ R                            | On         | 16/03/2020              | Foreign Exchange Option | 11.69     | Put        |           |           | 1,050.77280  | 1,073.328         | 16.88      | 0.5320 | 0.00                 | 0                | 0             |
| CAD/ R                            | On         | 16/03/2020              | Foreign Exchange Option | 11.70     | Call       |           |           | 689.54970    | 687.848           | 16.89      | 0.4663 | 0.00                 | 0                | 0             |
| CAD/ R                            | On         | 16/03/2020              | Foreign Exchange Option | 11.70     | Put        |           |           | 1,057.44970  | 1,080.048         | 16.89      | 0.5337 | 0.00                 | 0                | 0             |
| CAD/ R                            | On         | 16/03/2020              | Foreign Exchange Option | 11.68     | Call       |           |           | 696.20810    | 694.425           | 16.87      | 0.4697 | 0.00                 | 0                | 0             |
| CAD/ R                            | On         | 16/03/2020              | Foreign Exchange Option | 11.68     | Put        |           |           | 1,044.10810  | 1,066.625         | 16.87      | 0.5303 | 0.00                 | 0                | 0             |
| <b>Total CAD/ R Option</b>        |            |                         |                         |           |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total CAD/ R</b>               |            |                         |                         |           |            |           |           |              |                   |            |        | <b>10,791,300.00</b> | <b>1,000</b>     | <b>1,500</b>  |
| CF CANDCOn                        | 18/03/2019 | Foreign Exchange Future |                         | 231.73000 |            |           |           | 225.34000    |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| <b>Total CF CANDO CAHF Future</b> |            |                         |                         |           |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total CF CANDO CAHF</b>        |            |                         |                         |           |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| CHF / R                           | On         | 14/12/2018              | Foreign Exchange Future |           |            | 14.49890  |           | 14.50050     |                   |            | 0.0000 | 0.00                 | 0                | 1,066         |
| CHF / R                           | On         | 18/03/2019              | Foreign Exchange Future |           |            | 14.80360  |           | 14.80770     |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 14/06/2019              | Foreign Exchange Future |           |            | 15.09490  |           | 15.09930     |                   |            | 0.0000 | 0.00                 | 0                | 150           |
| CHF / R                           | On         | 16/09/2019              | Foreign Exchange Future |           |            | 15.41840  |           | 15.42400     |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 13/12/2019              | Foreign Exchange Future |           |            | 15.73090  |           | 15.73680     |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 16/03/2020              | Foreign Exchange Future |           |            | 16.41540  |           | 16.41050     |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| <b>Total CHF / R Future</b>       |            |                         |                         |           |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>1,216</b>  |
| CHF / R                           | On         | 14/12/2018              | Foreign Exchange Option | 13.21     | Call       |           |           | 1,296.97200  | 1,291.863         | 46.90      | 0.9865 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 14/12/2018              | Foreign Exchange Option | 13.21     | Put        |           |           | 6.47200      | 2.963             | 46.90      | 0.0135 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 14/12/2018              | Foreign Exchange Option | 13.22     | Call       |           |           | 1,287.10710  | 1,281.952         | 46.76      | 0.9861 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 14/12/2018              | Foreign Exchange Option | 13.22     | Put        |           |           | 6.60710      | 3.052             | 46.76      | 0.0139 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 14/12/2018              | Foreign Exchange Option | 13.20     | Call       |           |           | 1,306.84000  | 1,301.777         | 47.04      | 0.9869 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 14/12/2018              | Foreign Exchange Option | 13.20     | Put        |           |           | 6.34000      | 2.877             | 47.04      | 0.0131 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 18/03/2019              | Foreign Exchange Option | 14.47     | Call       |           |           | 699.42410    | 695.313           | 16.99      | 0.6194 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 18/03/2019              | Foreign Exchange Option | 14.47     | Put        |           |           | 361.72410    | 361.713           | 16.99      | 0.3806 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 18/03/2019              | Foreign Exchange Option | 14.48     | Call       |           |           | 693.75560    | 689.740           | 17.00      | 0.6164 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 18/03/2019              | Foreign Exchange Option | 14.48     | Put        |           |           | 366.05560    | 366.140           | 17.00      | 0.3836 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 18/03/2019              | Foreign Exchange Option | 14.46     | Call       |           |           | 705.12400    | 700.916           | 16.98      | 0.6225 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 18/03/2019              | Foreign Exchange Option | 14.46     | Put        |           |           | 357.42400    | 357.316           | 16.98      | 0.3775 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 14/06/2019              | Foreign Exchange Option | 14.73     | Call       |           |           | 927.24500    | 931.607           | 17.36      | 0.6025 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 14/06/2019              | Foreign Exchange Option | 14.73     | Put        |           |           | 557.94500    | 566.707           | 17.36      | 0.3975 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 14/06/2019              | Foreign Exchange Option | 14.74     | Call       |           |           | 922.07740    | 926.529           | 17.37      | 0.6003 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 14/06/2019              | Foreign Exchange Option | 14.74     | Put        |           |           | 562.77740    | 571.629           | 17.37      | 0.3997 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 14/06/2019              | Foreign Exchange Option | 14.72     | Call       |           |           | 932.43560    | 936.713           | 17.35      | 0.6046 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 14/06/2019              | Foreign Exchange Option | 14.72     | Put        |           |           | 553.13560    | 561.813           | 17.35      | 0.3954 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 16/09/2019              | Foreign Exchange Option | 15.69     | Call       |           |           | 863.39350    | 878.172           | 18.60      | 0.4896 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 16/09/2019              | Foreign Exchange Option | 15.69     | Put        |           |           | 1,129.39350  | 1,149.772         | 18.60      | 0.5104 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 16/09/2019              | Foreign Exchange Option | 15.70     | Call       |           |           | 859.82120    | 874.638           | 18.62      | 0.4881 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 16/09/2019              | Foreign Exchange Option | 15.70     | Put        |           |           | 1,135.82120  | 1,156.238         | 18.62      | 0.5119 | 0.00                 | 0                | 0             |
| CHF / R                           | On         | 16/09/2019              | Foreign Exchange Option | 15.68     | Call       |           |           | 866.98120    | 881.722           | 18.59      | 0.4911 | 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 | 16/09/2019 | Foreign Exchange Option | 15.68  | Put        |           |           | 1,122.98120  | 1,143.322         | 18.59      | 0.5089 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/12/2019 | Foreign Exchange Option | 15.95  | Call       |           |           | 1,064.55810  | 1,084.038         | 18.81      | 0.5084 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/12/2019 | Foreign Exchange Option | 15.95  | Put        |           |           | 1,277.75810  | 1,303.138         | 18.81      | 0.4916 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/12/2019 | Foreign Exchange Option | 15.96  | Call       |           |           | 1,060.94580  | 1,080.446         | 18.83      | 0.5071 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/12/2019 | Foreign Exchange Option | 15.96  | Put        |           |           | 1,284.14580  | 1,309.546         | 18.83      | 0.4929 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/12/2019 | Foreign Exchange Option | 15.97  | Call       |           |           | 1,057.34680  | 1,076.868         | 18.84      | 0.5058 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/12/2019 | Foreign Exchange Option | 15.97  | Put        |           |           | 1,290.54680  | 1,315.968         | 18.84      | 0.4942 | 0.00          | 0                | 0             |
| CHF / R                     | On | 16/03/2020 | Foreign Exchange Option | 16.63  | Call       |           |           | 1,320.39720  | 1,352.195         | 19.71      | 0.5208 | 0.00          | 0                | 0             |
| CHF / R                     | On | 16/03/2020 | Foreign Exchange Option | 16.63  | Put        |           |           | 1,539.89720  | 1,566.795         | 19.71      | 0.4792 | 0.00          | 0                | 0             |
| CHF / R                     | On | 16/03/2020 | Foreign Exchange Option | 16.64  | Call       |           |           | 1,316.91530  | 1,348.718         | 19.72      | 0.5197 | 0.00          | 0                | 0             |
| CHF / R                     | On | 16/03/2020 | Foreign Exchange Option | 16.64  | Put        |           |           | 1,546.41530  | 1,573.318         | 19.72      | 0.4803 | 0.00          | 0                | 0             |
| CHF / R                     | On | 16/03/2020 | Foreign Exchange Option | 16.62  | Call       |           |           | 1,323.89750  | 1,355.683         | 19.70      | 0.5218 | 0.00          | 0                | 0             |
| CHF / R                     | On | 16/03/2020 | Foreign Exchange Option | 16.62  | Put        |           |           | 1,533.39750  | 1,560.283         | 19.70      | 0.4782 | 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>1,216</b>  |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 2.08110   |           | 2.07510      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 2.10090   |           | 2.09520      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 2.12130   |           | 2.11540      |                   |            | 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 | 14/12/2018 | Foreign Exchange Option | 1.91   | Call       |           |           | 1,653.56920  | 1,711.363         | 33.02      | 0.9980 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.91   | Put        |           |           | 2.56920      | 0.363             | 33.02      | 0.0020 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.92   | Call       |           |           | 1,554.12010  | 1,611.543         | 32.42      | 0.9971 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.92   | Put        |           |           | 3.12010      | 0.543             | 32.42      | 0.0029 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.90   | Call       |           |           | 1,753.12650  | 1,811.243         | 33.63      | 0.9987 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/12/2018 | Foreign Exchange Option | 1.90   | Put        |           |           | 2.12650      | 0.243             | 33.63      | 0.0013 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.10   | Put        |           |           | 718.36330    | 693.128           | 16.15      | 0.4813 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.08   | Call       |           |           | 763.95550    | 798.287           | 16.03      | 0.5645 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.08   | Put        |           |           | 611.95550    | 589.287           | 16.03      | 0.4355 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.09   | Call       |           |           | 715.99470    | 749.040           | 16.09      | 0.5415 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.09   | Put        |           |           | 663.99470    | 640.040           | 16.09      | 0.4585 | 0.00          | 0                | 0             |
| CNH / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.10   | Call       |           |           | 670.36330    | 702.128           | 16.15      | 0.5187 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.98   | Call       |           |           | 1,733.57170  | 1,782.745         | 15.58      | 0.7508 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.98   | Put        |           |           | 379.57170    | 369.745           | 15.58      | 0.2492 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.99   | Call       |           |           | 1,664.11680  | 1,710.362         | 15.54      | 0.7366 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.99   | Put        |           |           | 410.11680    | 397.362           | 15.54      | 0.2634 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.97   | Call       |           |           | 1,804.63560  | 1,856.574         | 15.61      | 0.7646 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/06/2019 | Foreign Exchange Option | 1.97   | Put        |           |           | 350.63560    | 343.574           | 15.61      | 0.2354 | 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 | 14/12/2018 | Foreign Exchange Future |        |            | 2.19100   |           | 2.20210      |                   |            | 0.0000 | 0.00          | 0                | 140           |
| DKK / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 2.23500   |           | 2.24650      |                   |            | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 2.27820   |           | 2.28980      |                   |            | 0.0000 | 0.00          | 0                | 250           |
| DKK / R                     | On | 16/09/2019 | Foreign Exchange Future |        |            | 2.32530   |           | 2.33760      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/12/2019 | Foreign Exchange Future |        |            | 2.45650   |           | 2.46860      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 16/03/2020 | Foreign Exchange Future |        |            | 2.50800   |           | 2.51990      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total DKK / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>390</b>    |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.08   | Put        |           |           | 9.90540      | 7.180             | 30.73      | 0.0301 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.09   | Call       |           |           | 1,134.90590  | 1,020.473         | 30.41      | 0.9578 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.09   | Put        |           |           | 13.90590     | 10.473            | 30.41      | 0.0422 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.10   | Call       |           |           | 1,040.25050  | 925.063           | 30.07      | 0.9418 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.10   | Put        |           |           | 19.25050     | 15.063            | 30.07      | 0.0582 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/12/2018 | Foreign Exchange Option | 2.08   | Call       |           |           | 1,230.90540  | 1,117.180         | 30.73      | 0.9699 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.26   | Put        |           |           | 812.21720    | 883.757           | 16.28      | 0.5361 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.24   | Call       |           |           | 762.77760    | 713.817           | 16.05      | 0.5057 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.24   | Put        |           |           | 697.77760    | 763.817           | 16.05      | 0.4943 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.25   | Call       |           |           | 718.22410    | 672.171           | 16.15      | 0.4846 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.25   | Put        |           |           | 753.22410    | 822.171           | 16.15      | 0.5154 | 0.00          | 0                | 0             |
| DKK / R                     | On | 18/03/2019 | Foreign Exchange Option | 2.26   | Call       |           |           | 677.21720    | 633.757           | 16.28      | 0.4639 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.14   | Call       |           |           | 1,871.09750  | 1,795.504         | 15.13      | 0.7372 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.14   | Put        |           |           | 373.09750    | 413.504           | 15.13      | 0.2628 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.15   | Call       |           |           | 1,801.51080  | 1,728.208         | 15.17      | 0.7225 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.15   | Put        |           |           | 403.51080    | 446.208           | 15.17      | 0.2775 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.16   | Call       |           |           | 1,733.52320  | 1,662.546         | 15.21      | 0.7076 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/06/2019 | Foreign Exchange Option | 2.16   | Put        |           |           | 435.52320    | 480.546           | 15.21      | 0.2924 | 0.00          | 0                | 0             |
| DKK / R                     | On | 16/09/2019 | Foreign Exchange Option | 2.38   | Call       |           |           | 1,142.74230  | 1,109.459         | 16.66      | 0.4654 | 0.00          | 0                | 0             |
| DKK / R                     | On | 16/09/2019 | Foreign Exchange Option | 2.38   | Put        |           |           | 1,566.74230  | 1,656.459         | 16.66      | 0.5346 | 0.00          | 0                | 0             |
| DKK / R                     | On | 16/09/2019 | Foreign Exchange Option | 2.39   | Call       |           |           | 1,107.19620  | 1,075.404         | 16.73      | 0.4544 | 0.00          | 0                | 0             |
| DKK / R                     | On | 16/09/2019 | Foreign Exchange Option | 2.39   | Put        |           |           | 1,631.19620  | 1,722.404         | 16.73      | 0.5456 | 0.00          | 0                | 0             |
| DKK / R                     | On | 16/09/2019 | Foreign Exchange Option | 2.40   | Call       |           |           | 1,072.75490  | 1,042.413         | 16.81      | 0.4437 | 0.00          | 0                | 0             |
| DKK / R                     | On | 16/09/2019 | Foreign Exchange Option | 2.40   | Put        |           |           | 1,696.75490  | 1,789.413         | 16.81      | 0.5563 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/12/2019 | Foreign Exchange Option | 2.53   | Call       |           |           | 1,430.66670  | 1,402.836         | 17.53      | 0.4682 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/12/2019 | Foreign Exchange Option | 2.53   | Put        |           |           | 2,044.66670  | 2,137.836         | 17.53      | 0.5318 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/12/2019 | Foreign Exchange Option | 2.54   | Call       |           |           | 1,397.17950  | 1,370.385         | 17.60      | 0.4597 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/12/2019 | Foreign Exchange Option | 2.54   | Put        |           |           | 2,111.17950  | 2,205.385         | 17.60      | 0.5403 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/12/2019 | Foreign Exchange Option | 2.55   | Call       |           |           | 1,364.53590  | 1,338.771         | 17.67      | 0.4514 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/12/2019 | Foreign Exchange Option | 2.55   | Put        |           |           | 2,178.53590  | 2,273.771         | 17.67      | 0.5486 | 0.00          | 0                | 0             |
| DKK / R                     | On | 16/03/2020 | Foreign Exchange Option | 2.62   | Put        |           |           | 2,632.48640  | 2,728.285         | 18.49      | 0.5423 | 0.00          | 0                | 0             |
| DKK / R                     | On | 16/03/2020 | Foreign Exchange Option | 2.60   | Call       |           |           | 1,696.07210  | 1,671.165         | 18.37      | 0.4716 | 0.00          | 0                | 0             |
| DKK / R                     | On | 16/03/2020 | Foreign Exchange Option | 2.60   | Put        |           |           | 2,497.07210  | 2,591.165         | 18.37      | 0.5284 | 0.00          | 0                | 0             |
| DKK / R                     | On | 16/03/2020 | Foreign Exchange Option | 2.61   | Call       |           |           | 1,663.42710  | 1,639.383         | 18.43      | 0.4646 | 0.00          | 0                | 0             |
| DKK / R                     | On | 16/03/2020 | Foreign Exchange Option | 2.61   | Put        |           |           | 2,564.42710  | 2,659.383         | 18.43      | 0.5354 | 0.00          | 0                | 0             |
| DKK / R                     | On | 16/03/2020 | Foreign Exchange Option | 2.62   | Call       |           |           | 1,631.48640  | 1,608.285         | 18.49      | 0.4577 | 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>390</b>    |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Future |        |            | 1.83750   |           | 1.83550      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/03/2019 | Foreign Exchange Future |        |            | 1.86170   |           | 1.86000      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.88480   |           | 1.88340      |                   |            | 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 | 14/12/2018 | Foreign Exchange Option | 1.56   | Call       |           |           | 2,755.00000  | 2,775.000         | 30.96      | 1.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.56   | Put        |           |           | 0.00000      | 0.000             | 30.96      | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.57   | Call       |           |           | 2,655.00000  | 2,675.000         | 31.61      | 1.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.57   | Put        |           |           | 0.00000      | 0.000             | 31.61      | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.58   | Call       |           |           | 2,555.00020  | 2,575.000         | 32.26      | 1.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/12/2018 | Foreign Exchange Option | 1.58   | Put        |           |           | 0.00020      | 0.000             | 32.26      | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/03/2019 | Foreign Exchange Option | 1.79   | Call       |           |           | 1,061.57660  | 1,075.536         | 17.47      | 0.6848 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/03/2019 | Foreign Exchange Option | 1.79   | Put        |           |           | 361.57660    | 358.536           | 17.47      | 0.3152 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/03/2019 | Foreign Exchange Option | 1.80   | Call       |           |           | 1,002.00530  | 1,015.631         | 17.59      | 0.6617 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/03/2019 | Foreign Exchange Option | 1.80   | Put        |           |           | 402.00530    | 398.631           | 17.59      | 0.3383 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/03/2019 | Foreign Exchange Option | 1.78   | Call       |           |           | 1,123.69990  | 1,137.978         | 17.35      | 0.7076 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 18/03/2019 | Foreign Exchange Option | 1.78   | Put        |           |           | 323.69990    | 320.978           | 17.35      | 0.2924 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.76   | Call       |           |           | 1,630.86550  | 1,647.526         | 17.16      | 0.7330 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.76   | Put        |           |           | 396.86550    | 399.526           | 17.16      | 0.2670 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.77   | Call       |           |           | 1,565.03390  | 1,581.836         | 17.22      | 0.7170 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.77   | Put        |           |           | 431.03390    | 433.836           | 17.22      | 0.2830 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.75   | Call       |           |           | 1,698.48910  | 1,715.003         | 17.10      | 0.7487 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 14/06/2019 | Foreign Exchange Option | 1.75   | Put        |           |           | 364.48910    | 367.003           | 17.10      | 0.2513 | 0.00          | 0                | 0             |
| <b>Total HK\$/R Option</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total HK\$/R</b>         |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| KES / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 0.13980   |           | 0.13990      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 0.13950   |           | 0.13890      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 0.13910   |           | 0.13780      |                   |            | 0.0000 | 0.00          | 0                | 2,166         |
| KES / R                     | On | 16/09/2019 | Foreign Exchange Future |        |            | 0.13910   |           | 0.13880      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                     | On | 13/12/2019 | Foreign Exchange Future |        |            | 0.13910   |           | 0.13610      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                     | On | 16/03/2020 | Foreign Exchange Future |        |            | 0.13930   |           | 0.13350      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total KES / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>2,166</b>  |
| <b>Total KES / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>2,166</b>  |
| NOK/R                       | On | 14/12/2018 | Foreign Exchange Future |        |            | 1.68250   |           | 1.68820      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NOK/R                       | On | 18/03/2019 | Foreign Exchange Future |        |            | 1.70830   |           | 1.71420      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NOK/R                       | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.73340   |           | 1.73930      |                   |            | 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 | 14/12/2018 | Foreign Exchange Future |        |            | 9.88660   |           | 9.87150      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                    | On | 18/03/2019 | Foreign Exchange Future |        |            | 10.01250  |           | 9.99910      |                   |            | 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 |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 10.13770  |           | 10.12430     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 16/09/2019 | Foreign Exchange Future |        |            | 10.27640  |           | 10.26340     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/12/2019 | Foreign Exchange Future |        |            | 10.80900  |           | 10.79050     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 16/03/2020 | Foreign Exchange Future |        |            | 10.96000  |           | 10.93810     |                   |            | 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 | 14/12/2018 | Foreign Exchange Option | 8.93   | Call       |           |           | 941.60120    | 956.639           | 34.18      | 0.9995 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 8.93   | Put        |           |           | 0.10120      | 0.039             | 34.18      | 0.0005 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 8.94   | Call       |           |           | 931.61040    | 946.643           | 34.05      | 0.9995 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 8.94   | Put        |           |           | 0.11040      | 0.043             | 34.05      | 0.0005 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 8.92   | Call       |           |           | 951.59280    | 966.636           | 34.30      | 0.9996 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/12/2018 | Foreign Exchange Option | 8.92   | Put        |           |           | 0.09280      | 0.036             | 34.30      | 0.0004 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 9.53   | Call       |           |           | 569.23580    | 580.650           | 13.67      | 0.7692 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 9.53   | Put        |           |           | 100.13580    | 98.150            | 13.67      | 0.2308 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 9.54   | Call       |           |           | 562.03190    | 573.410           | 13.68      | 0.7644 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 9.54   | Put        |           |           | 102.93190    | 100.910           | 13.68      | 0.2356 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 9.52   | Call       |           |           | 576.49070    | 587.942           | 13.66      | 0.7739 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 18/03/2019 | Foreign Exchange Option | 9.52   | Put        |           |           | 97.39070     | 95.442            | 13.66      | 0.2261 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.92   | Call       |           |           | 506.00340    | 521.073           | 14.15      | 0.6048 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.92   | Put        |           |           | 301.70340    | 303.373           | 14.15      | 0.3952 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.93   | Call       |           |           | 500.73170    | 515.836           | 14.17      | 0.6009 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.93   | Put        |           |           | 306.43170    | 308.136           | 14.17      | 0.3991 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.91   | Call       |           |           | 511.31420    | 526.349           | 14.14      | 0.6087 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.91   | Put        |           |           | 297.01420    | 298.649           | 14.14      | 0.3913 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 16/09/2019 | Foreign Exchange Option | 9.84   | Call       |           |           | 733.73950    | 750.332           | 14.33      | 0.6587 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 16/09/2019 | Foreign Exchange Option | 9.84   | Put        |           |           | 310.33950    | 313.932           | 14.33      | 0.3413 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 16/09/2019 | Foreign Exchange Option | 9.85   | Call       |           |           | 728.08830    | 744.704           | 14.34      | 0.6557 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 16/09/2019 | Foreign Exchange Option | 9.85   | Put        |           |           | 314.68830    | 318.304           | 14.34      | 0.3443 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 16/09/2019 | Foreign Exchange Option | 9.86   | Call       |           |           | 722.46840    | 739.106           | 14.36      | 0.6526 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 16/09/2019 | Foreign Exchange Option | 9.86   | Put        |           |           | 319.06840    | 322.706           | 14.36      | 0.3474 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/12/2019 | Foreign Exchange Option | 10.35  | Call       |           |           | 873.97170    | 897.195           | 15.18      | 0.6410 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/12/2019 | Foreign Exchange Option | 10.35  | Put        |           |           | 433.47170    | 438.195           | 15.18      | 0.3590 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/12/2019 | Foreign Exchange Option | 10.36  | Call       |           |           | 868.77730    | 891.964           | 15.20      | 0.6386 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/12/2019 | Foreign Exchange Option | 10.36  | Put        |           |           | 438.27730    | 442.964           | 15.20      | 0.3614 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/12/2019 | Foreign Exchange Option | 10.34  | Call       |           |           | 879.19410    | 902.457           | 15.17      | 0.6435 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/12/2019 | Foreign Exchange Option | 10.34  | Put        |           |           | 428.69410    | 433.457           | 15.17      | 0.3565 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 16/03/2020 | Foreign Exchange Option | 10.52  | Call       |           |           | 989.71410    | 1,015.785         | 16.14      | 0.6242 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 16/03/2020 | Foreign Exchange Option | 10.52  | Put        |           |           | 571.61410    | 575.785           | 16.14      | 0.3758 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 16/03/2020 | Foreign Exchange Option | 10.53  | Call       |           |           | 984.83410    | 1,010.866         | 16.15      | 0.6222 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 16/03/2020 | Foreign Exchange Option | 10.53  | Put        |           |           | 576.73410    | 580.866           | 16.15      | 0.3778 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 16/03/2020 | Foreign Exchange Option | 10.51  | Call       |           |           | 994.62190    | 1,020.727         | 16.13      | 0.6263 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 16/03/2020 | Foreign Exchange Option | 10.51  | Put        |           |           | 566.52190    | 570.727           | 16.13      | 0.3737 | 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>      |

| 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 | 14/12/2018 | Foreign Exchange Future |        |            | 1.33980   |           | 1.34070      |                   |            | 0.0000 | 0.00              | 0                | 0             |
| PULA / R                          | On | 18/03/2019 | Foreign Exchange Future |        |            | 1.34720   |           | 1.34830      |                   |            | 0.0000 | 0.00              | 0                | 0             |
| PULA / R                          | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.35350   |           | 1.35460      |                   |            | 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 | 14/12/2018 | Foreign Exchange Option | 1.26   | Call       |           |           | 807.00000    | 798.000           |            | 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       |           |           | 707.00000    | 698.000           |            | 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       |           |           | 907.00000    | 898.000           |            | 1.0000 | 0.00              | 0                | 0             |
| PULA / R                          | On | 14/12/2018 | Foreign Exchange Option | 1.25   | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00              | 0                | 0             |
| PULA / R                          | On | 18/03/2019 | Foreign Exchange Option | 1.34   | Call       |           |           | 83.00000     | 72.000            |            | 1.0000 | 0.00              | 0                | 0             |
| PULA / R                          | On | 18/03/2019 | Foreign Exchange Option | 1.34   | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00              | 0                | 0             |
| PULA / R                          | On | 18/03/2019 | Foreign Exchange Option | 1.35   | Call       |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00              | 0                | 0             |
| PULA / R                          | On | 18/03/2019 | Foreign Exchange Option | 1.35   | Put        |           |           | 17.00000     | 28.000            |            | 1.0000 | 0.00              | 0                | 0             |
| PULA / R                          | On | 18/03/2019 | Foreign Exchange Option | 1.33   | Call       |           |           | 183.00000    | 172.000           |            | 1.0000 | 0.00              | 0                | 0             |
| PULA / R                          | On | 18/03/2019 | 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 | 1.32   | Call       |           |           | 346.00000    | 335.000           |            | 1.0000 | 0.00              | 0                | 0             |
| PULA / R                          | On | 14/06/2019 | Foreign Exchange Option | 1.32   | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00              | 0                | 0             |
| PULA / R                          | On | 14/06/2019 | Foreign Exchange Option | 1.33   | Call       |           |           | 246.00000    | 235.000           |            | 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       |           |           | 446.00000    | 435.000           |            | 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 | 14/12/2018 | Foreign Exchange Future |        |            | 1.25740   |           | 1.26360      |                   |            | 0.0000 | 188,610.00        | 150              | 400           |
| QUANTO £                          | On | 18/03/2019 | Foreign Exchange Future |        |            | 1.26380   |           | 1.26990      |                   |            | 0.0000 | 0.00              | 0                | 0             |
| QUANTO £                          | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.26920   |           | 1.27530      |                   |            | 0.0000 | 0.00              | 0                | 0             |
| QUANTO £                          | On | 16/09/2019 | Foreign Exchange Future |        |            | 1.27500   |           | 1.28110      |                   |            | 0.0000 | 0.00              | 0                | 0             |
| QUANTO £                          | On | 13/12/2019 | Foreign Exchange Future |        |            | 1.28030   |           | 1.28640      |                   |            | 0.0000 | 0.00              | 0                | 0             |
| QUANTO £                          | On | 16/03/2020 | Foreign Exchange Future |        |            | 1.28600   |           | 1.29210      |                   |            | 0.0000 | 0.00              | 0                | 0             |
| <b>Total QUANTO £ / \$ Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>188,610.00</b> | <b>150</b>       | <b>400</b>    |
| <b>Total QUANTO £ / \$</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>188,610.00</b> | <b>150</b>       | <b>400</b>    |
| QUANTO €                          | On | 14/12/2018 | Foreign Exchange Future |        |            | 1.13370   |           | 1.14080      |                   |            | 0.0000 | 0.00              | 0                | 60            |
| QUANTO €                          | On | 18/03/2019 | Foreign Exchange Future |        |            | 1.14330   |           | 1.15070      |                   |            | 0.0000 | 0.00              | 0                | 0             |
| QUANTO €                          | On | 14/06/2019 | Foreign Exchange Future |        |            | 1.15210   |           | 1.15950      |                   |            | 0.0000 | 0.00              | 0                | 582           |
| QUANTO €                          | On | 16/09/2019 | Foreign Exchange Future |        |            | 1.16180   |           | 1.16920      |                   |            | 0.0000 | 0.00              | 0                | 0             |
| QUANTO €                          | On | 13/12/2019 | Foreign Exchange Future |        |            | 1.17080   |           | 1.17830      |                   |            | 0.0000 | 0.00              | 0                | 0             |
| QUANTO €                          | On | 16/03/2020 | Foreign Exchange Future |        |            | 1.17620   |           | 1.18370      |                   |            | 0.0000 | 0.00              | 0                | 0             |
| <b>Total QUANTO € / \$ Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>       | <b>0</b>         | <b>642</b>    |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| <b>Total QUANTO € / \$</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>642</b>    |
| R / ¥EN                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 7.88770   | 0.12676   | 7.87350      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total R / ¥EN Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| R / ¥EN                     | On | 14/12/2018 | Foreign Exchange Option | 7.82   | Call       |           | 0.12676   | 973.58590    | 1,026.000         | 22.20      | 0.6695 | 0.00          | 0                | 0             |
| R / ¥EN                     | On | 14/12/2018 | Foreign Exchange Option | 7.82   | Put        |           | 0.12676   | 438.58590    | 349.000           | 22.20      | 0.3305 | 0.00          | 0                | 0             |
| R / ¥EN                     | On | 14/12/2018 | Foreign Exchange Option | 7.83   | Call       |           | 0.12676   | 904.63410    | 953.139           | 21.90      | 0.6479 | 0.00          | 0                | 0             |
| R / ¥EN                     | On | 14/12/2018 | Foreign Exchange Option | 7.83   | Put        |           | 0.12676   | 469.63410    | 376.139           | 21.90      | 0.3521 | 0.00          | 0                | 0             |
| R / ¥EN                     | On | 14/12/2018 | Foreign Exchange Option | 7.81   | Call       |           | 0.12676   | 1,044.50420  | 1,100.776         | 22.49      | 0.6899 | 0.00          | 0                | 0             |
| R / ¥EN                     | On | 14/12/2018 | Foreign Exchange Option | 7.81   | Put        |           | 0.12676   | 409.50420    | 323.776           | 22.49      | 0.3101 | 0.00          | 0                | 0             |
| <b>Total R / ¥EN Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total R / ¥EN</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| SGD / R                     | On | 14/12/2018 | Foreign Exchange Future |        |            | 10.45800  |           | 10.45250     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 10.60030  |           | 10.59640     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 10.74370  |           | 10.73970     |                   |            | 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 | 14/12/2018 | Foreign Exchange Option | 9.37   | Call       |           |           | 1,082.55490  | 1,088.022         | 35.06      | 0.9997 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/12/2018 | Foreign Exchange Option | 9.37   | Put        |           |           | 0.05490      | 0.022             | 35.06      | 0.0003 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/12/2018 | Foreign Exchange Option | 9.38   | Call       |           |           | 1,072.56360  | 1,078.026         | 35.16      | 0.9997 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/12/2018 | Foreign Exchange Option | 9.38   | Put        |           |           | 0.06360      | 0.026             | 35.16      | 0.0003 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/12/2018 | Foreign Exchange Option | 9.36   | Call       |           |           | 1,092.54730  | 1,098.018         | 34.96      | 0.9998 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/12/2018 | Foreign Exchange Option | 9.36   | Put        |           |           | 0.04730      | 0.018             | 34.96      | 0.0002 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.34  | Call       |           |           | 473.23760    | 476.745           | 15.35      | 0.6382 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.34  | Put        |           |           | 216.83760    | 216.445           | 15.35      | 0.3618 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.35  | Call       |           |           | 467.51530    | 471.024           | 15.37      | 0.6336 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.35  | Put        |           |           | 221.11530    | 220.724           | 15.37      | 0.3664 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.33  | Call       |           |           | 479.00980    | 482.518           | 15.33      | 0.6429 | 0.00          | 0                | 0             |
| SGD / R                     | On | 18/03/2019 | Foreign Exchange Option | 10.33  | Put        |           |           | 212.60980    | 212.218           | 15.33      | 0.3571 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.00  | Call       |           |           | 899.90860    | 904.324           | 14.78      | 0.7686 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.00  | Put        |           |           | 160.20860    | 160.624           | 14.78      | 0.2314 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.01  | Call       |           |           | 892.66020    | 897.094           | 14.79      | 0.7656 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 10.01  | Put        |           |           | 162.96020    | 163.394           | 14.79      | 0.2344 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.99   | Call       |           |           | 907.19170    | 911.587           | 14.78      | 0.7716 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/06/2019 | Foreign Exchange Option | 9.99   | Put        |           |           | 157.49170    | 157.887           | 14.78      | 0.2284 | 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 | 14/12/2018 | Foreign Exchange Future |        |            | 2.66820   |           | 2.68570      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 18/03/2019 | Foreign Exchange Future |        |            | 2.56150   |           | 2.58360      |                   |            | 0.0000 | 0.00          | 0                | 14,000        |
| TRY / R                     | On | 14/06/2019 | Foreign Exchange Future |        |            | 2.47440   |           | 2.50040      |                   |            | 0.0000 | 0.00          | 0                | 0             |

| Contract Details                              | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value           | Contracts Traded | Open Interest    |
|---|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| <b>Total TRY / R Future</b>                   |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>14,000</b>    |
| TRY / R On 14/12/2018 Foreign Exchange Option | 2.97   | Call       |           |           | 0.73510      | 0.474             | 51.30      | 0.0113 | 0.00                    | 0                | 0                |
| TRY / R On 14/12/2018 Foreign Exchange Option | 2.97   | Put        |           |           | 285.03510    | 302.274           | 51.30      | 0.9887 | 0.00                    | 0                | 0                |
| TRY / R On 14/12/2018 Foreign Exchange Option | 2.98   | Call       |           |           | 0.63110      | 0.410             | 51.74      | 0.0098 | 0.00                    | 0                | 0                |
| TRY / R On 14/12/2018 Foreign Exchange Option | 2.98   | Put        |           |           | 294.93110    | 312.210           | 51.74      | 0.9902 | 0.00                    | 0                | 0                |
| TRY / R On 14/12/2018 Foreign Exchange Option | 2.96   | Call       |           |           | 0.85640      | 0.548             | 50.87      | 0.0130 | 0.00                    | 0                | 0                |
| TRY / R On 14/12/2018 Foreign Exchange Option | 2.96   | Put        |           |           | 275.15640    | 292.348           | 50.87      | 0.9870 | 0.00                    | 0                | 0                |
| TRY / R On 18/03/2019 Foreign Exchange Option | 2.74   | Put        |           |           | 211.06750    | 227.382           | 21.50      | 0.7096 | 0.00                    | 0                | 0                |
| TRY / R On 18/03/2019 Foreign Exchange Option | 2.72   | Call       |           |           | 60.15990     | 53.641            | 21.39      | 0.3123 | 0.00                    | 0                | 0                |
| TRY / R On 18/03/2019 Foreign Exchange Option | 2.72   | Put        |           |           | 196.55990    | 212.141           | 21.39      | 0.6877 | 0.00                    | 0                | 0                |
| TRY / R On 18/03/2019 Foreign Exchange Option | 2.73   | Call       |           |           | 57.35850     | 51.212            | 21.45      | 0.3012 | 0.00                    | 0                | 0                |
| TRY / R On 18/03/2019 Foreign Exchange Option | 2.73   | Put        |           |           | 203.75850    | 219.712           | 21.45      | 0.6988 | 0.00                    | 0                | 0                |
| TRY / R On 18/03/2019 Foreign Exchange Option | 2.74   | Call       |           |           | 54.66750     | 48.882            | 21.50      | 0.2904 | 0.00                    | 0                | 0                |
| TRY / R On 14/06/2019 Foreign Exchange Option | 3.53   | Call       |           |           | 5.36580      | 4.548             | 25.04      | 0.0285 | 0.00                    | 0                | 0                |
| TRY / R On 14/06/2019 Foreign Exchange Option | 3.53   | Put        |           |           | 1,034.96580  | 1,060.148         | 25.04      | 0.9715 | 0.00                    | 0                | 0                |
| TRY / R On 14/06/2019 Foreign Exchange Option | 3.54   | Call       |           |           | 5.15380      | 4.365             | 25.04      | 0.0275 | 0.00                    | 0                | 0                |
| TRY / R On 14/06/2019 Foreign Exchange Option | 3.54   | Put        |           |           | 1,044.75380  | 1,069.965         | 25.04      | 0.9725 | 0.00                    | 0                | 0                |
| TRY / R On 14/06/2019 Foreign Exchange Option | 3.52   | Call       |           |           | 5.58590      | 4.738             | 25.04      | 0.0295 | 0.00                    | 0                | 0                |
| TRY / R On 14/06/2019 Foreign Exchange Option | 3.52   | Put        |           |           | 1,025.18590  | 1,050.338         | 25.04      | 0.9705 | 0.00                    | 0                | 0                |
| <b>Total TRY / R Option</b>                   |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total TRY / R</b>                          |        |            |           |           |              |                   |            |        | <b>0.00</b>             | <b>0</b>         | <b>14,000</b>    |
| <b>Total Futures</b>                          |        |            |           |           |              |                   |            |        | <b>3 250 512 313.00</b> | <b>233,214</b>   | <b>1,596,048</b> |
| <b>Total Options</b>                          |        |            |           |           |              |                   |            |        | <b>9 649 045.50</b>     | <b>21,000</b>    | <b>8,264,999</b> |
| <b>Grand Total:</b>                           |        |            |           |           |              |                   |            |        | <b>3,260,161,358.50</b> | <b>254,214</b>   | <b>9,861,047</b> |