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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/01/2019

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest | |
|--------------------|---------------|----------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|--------|
| Derivatives | | | | | | | | | | | | | | |
| \$ / R | On 25/01/2019 | Any day expiry | 13.62810 | 13.62810 | | 13.76620 | 13.76620 | | 7.85 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 30/01/2019 | Any day expiry | 13.63590 | 13.63590 | | 13.77410 | 13.77410 | | 12.28 | 0.00 | 0.00 | 0 | 1,018.00 | |
| \$ / R | On 31/01/2019 | Any day expiry | 13.63740 | 13.63740 | | 13.77570 | 13.77570 | | 13.01 | 0.00 | 1,597,202.10 | 117 | 1,837.00 | |
| \$ / R | On 31/01/2019 | Any day expiry | 13.00 | Put | 1.57710 | 0.00158 | 1.15490 | 0.00115 | 1.577 | 17.23 | 0.01 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 13.80 | Put | 201.73420 | 0.20173 | 120.48440 | 0.12048 | 201.734 | 14.27 | 0.74 | 0.00 | 0 | 600.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 13.95 | Put | 330.05040 | 0.33005 | 223.77080 | 0.22377 | 330.050 | 15.53 | 0.87 | 0.00 | 0 | 731.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 14.00 | Call | 13.31620 | 0.01332 | 39.24020 | 0.03924 | 13.316 | 15.95 | 0.10 | 0.00 | 0 | 731.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 14.20 | Call | 4.61000 | 0.00461 | 15.15950 | 0.01516 | 4.610 | 17.62 | 0.04 | 0.00 | 0 | 600.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 14.20 | Put | 567.21000 | 0.56721 | 439.45950 | 0.43946 | 567.210 | 17.62 | 0.96 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 14.25 | Put | 616.16670 | 0.61617 | 486.22660 | 0.48623 | 616.167 | 18.04 | 0.97 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 14.38 | Call | 1.83100 | 0.00183 | 6.41550 | 0.00642 | 1.831 | 19.07 | 0.02 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 14.55 | Call | 0.72060 | 0.00072 | 2.94350 | 0.00294 | 0.721 | 20.17 | 0.01 | 0.00 | 0 | 600.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 15.13 | Call | 0.05590 | 0.00006 | 0.32260 | 0.00032 | 0.056 | 24.50 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 15.47 | Call | 0.03190 | 0.00003 | 0.12260 | 0.00012 | 0.032 | 28.18 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/02/2019 | Any day expiry | 13.65820 | 13.65820 | | 13.79670 | 13.79670 | | 13.80 | 0.00 | 0.00 | 0 | 70.00 | |
| \$ / R | On 15/02/2019 | Any day expiry | 13.66140 | 13.66140 | | 13.80000 | 13.80000 | | 14.02 | 0.00 | 0.00 | 0 | 6.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 15/02/2019 | Any day expiry | 13.76 | Put | 242.47850 | 0.24248 | 0.00000 | 0.00000 | 242.478 | 14.41 | 0.58 | 5,427,534.09 | 684 | 684.00 |
| \$ / R | On 15/02/2019 | Any day expiry | 13.81 | Call | 126.61310 | 0.12661 | 0.00000 | 0.00000 | 126.613 | 14.60 | 0.39 | 3,637,767.10 | 684 | 684.00 |
| \$ / R | On 15/02/2019 | Any day expiry | 13.87 | Put | 316.88560 | 0.31689 | 237.27230 | 0.23727 | 316.886 | 14.81 | 0.66 | 0.00 | 0 | 22,000.00 |
| \$ / R | On 25/02/2019 | Any day expiry | | | 13.67730 | 13.67730 | 13.81620 | 13.81620 | | 14.18 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2019 | Any day expiry | | | 13.67890 | 13.67890 | 13.74810 | 13.74810 | | 14.24 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2019 | Any day expiry | 13.75 | Put | 270.56710 | 0.27057 | 0.00000 | 0.00000 | 270.567 | 14.40 | 0.54 | 371,129,959.50 | 50,000 | 25,000.00 |
| \$ / R | On 28/02/2019 | Any day expiry | | | 13.68210 | 13.68210 | 13.82100 | 13.82100 | | 14.39 | 0.00 | 0.00 | 0 | 5,759.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 13.00 | Put | 26.35150 | 0.02635 | 19.97630 | 0.01998 | 26.352 | 13.24 | 0.10 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 13.70 | Put | 248.96300 | 0.24896 | 189.37940 | 0.18938 | 248.963 | 14.39 | 0.50 | 0.00 | 0 | 600.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.20 | Put | 605.57180 | 0.60557 | 504.34190 | 0.50434 | 605.572 | 16.01 | 0.77 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.25 | Call | 79.32220 | 0.07932 | 114.07790 | 0.11408 | 79.322 | 16.17 | 0.21 | 0.00 | 0 | 600.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.25 | Put | 647.22220 | 0.64722 | 543.07790 | 0.54308 | 647.222 | 16.17 | 0.79 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.52 | Call | 45.55150 | 0.04555 | 68.11820 | 0.06812 | 45.551 | 16.97 | 0.13 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.75 | Call | 27.93270 | 0.02793 | 42.78000 | 0.04278 | 27.933 | 17.59 | 0.08 | 0.00 | 0 | 600.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 15.27 | Call | 8.91730 | 0.00892 | 14.70070 | 0.01470 | 8.917 | 18.83 | 0.03 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 15.63 | Call | 3.89500 | 0.00390 | 6.68560 | 0.00669 | 3.895 | 19.54 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 04/03/2019 | Any day expiry | | | 13.68850 | 13.68850 | 13.82750 | 13.82750 | | 14.41 | 0.00 | 0.00 | 0 | 74.00 |
| \$ / R | On 05/03/2019 | Any day expiry | | | 13.69010 | 13.69010 | 13.82910 | 13.82910 | | 14.47 | 0.00 | 0.00 | 0 | 80.00 |
| \$ / R | On 11/03/2019 | Any day expiry | | | 13.69970 | 13.69970 | 13.83880 | 13.83880 | | 14.58 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/03/2019 | Any day expiry | 13.94 | Put | 431.19810 | 0.43120 | 350.05370 | 0.35005 | 431.198 | 15.27 | 0.62 | 0.00 | 0 | 27,500.00 |
| \$ / R | On 11/03/2019 | Any day expiry | 15.15 | Call | 23.73890 | 0.02374 | 34.79450 | 0.03479 | 23.739 | 18.38 | 0.06 | 0.00 | 0 | 27,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | | | 13.71080 | 13.71080 | 13.85010 | 13.85010 | | 14.70 | 0.00 | 864,438,518.40 | 63,048 | 557,548.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 10.33 | Put | 0.06380 | 0.00006 | 0.06060 | 0.00006 | 0.064 | 21.62 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 11.74 | Put | 1.57220 | 0.00157 | 1.43180 | 0.00143 | 1.572 | 16.44 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.47 | Put | 10.09090 | 0.01009 | 6.69320 | 0.00669 | 10.091 | 14.03 | 0.03 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.51 | Put | 11.63160 | 0.01163 | 7.79730 | 0.00780 | 11.632 | 14.00 | 0.04 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.80 | Put | 30.20250 | 0.03020 | 21.63090 | 0.02163 | 30.203 | 13.81 | 0.09 | 0.00 | 0 | 7,520.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.90 | Put | 40.72440 | 0.04072 | 29.72860 | 0.02973 | 40.724 | 13.74 | 0.11 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.92 | Put | 43.15470 | 0.04315 | 31.61700 | 0.03162 | 43.155 | 13.73 | 0.12 | 0.00 | 0 | 139,342.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.00 | Put | 54.09750 | 0.05410 | 40.18500 | 0.04019 | 54.098 | 13.68 | 0.15 | 0.00 | 0 | 15,434.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.05 | Put | 63.35530 | 0.06336 | 46.43890 | 0.04644 | 63.355 | 13.75 | 0.16 | 0.00 | 0 | 1,155.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.12 | Put | 78.17340 | 0.07817 | 56.48650 | 0.05649 | 78.173 | 13.85 | 0.19 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.15 | Put | 85.22010 | 0.08522 | 61.29010 | 0.06129 | 85.220 | 13.90 | 0.21 | 0.00 | 0 | 10,125.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.25 | Put | 111.90360 | 0.11190 | 82.33070 | 0.08233 | 111.904 | 14.04 | 0.25 | 0.00 | 0 | 225,407.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.33 | Put | 136.94560 | 0.13695 | 102.49310 | 0.10249 | 136.946 | 14.16 | 0.29 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.36 | Put | 147.21380 | 0.14721 | 110.85700 | 0.11086 | 147.214 | 14.20 | 0.30 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.46 | Put | 184.96680 | 0.18497 | 142.02330 | 0.14202 | 184.967 | 14.35 | 0.36 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.50 | Put | 201.60280 | 0.20160 | 155.94110 | 0.15594 | 201.603 | 14.41 | 0.38 | 0.00 | 0 | 17,050.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.55 | Put | 223.63630 | 0.22364 | 174.52810 | 0.17453 | 223.636 | 14.48 | 0.40 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.60 | Put | 247.04080 | 0.24704 | 194.44660 | 0.19445 | 247.041 | 14.55 | 0.43 | 0.00 | 0 | 6,570.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.62 | Put | 256.78390 | 0.25678 | 202.78790 | 0.20279 | 256.784 | 14.58 | 0.44 | 0.00 | 0 | 6,432.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.68 | Put | 287.30960 | 0.28731 | 229.09510 | 0.22910 | 287.310 | 14.67 | 0.47 | 0.00 | 0 | 14,200.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.70 | Put | 297.91260 | 0.29791 | 238.29110 | 0.23829 | 297.913 | 14.70 | 0.48 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.72 | Put | 309.25470 | 0.30925 | 247.69960 | 0.24770 | 309.255 | 14.75 | 0.49 | 0.00 | 0 | 10,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.75 | Put | 326.66000 | 0.32666 | 262.21050 | 0.26221 | 326.660 | 14.83 | 0.51 | 0.00 | 0 | 17,981.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.79 | Put | 350.58500 | 0.35059 | 282.29300 | 0.28229 | 350.585 | 14.94 | 0.53 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.82 | Put | 369.05270 | 0.36905 | 297.90100 | 0.29790 | 369.053 | 15.03 | 0.54 | 0.00 | 0 | 2,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.85 | Put | 387.95810 | 0.38796 | 313.97440 | 0.31397 | 387.958 | 15.11 | 0.56 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.86 | Put | 394.35600 | 0.39436 | 319.67880 | 0.31968 | 394.356 | 15.14 | 0.56 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.90 | Put | 420.40880 | 0.42041 | 342.99520 | 0.34300 | 420.409 | 15.24 | 0.58 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.95 | Call | 214.79180 | 0.21479 | 273.35240 | 0.27335 | 214.792 | 15.38 | 0.39 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.00 | Call | 199.45570 | 0.19946 | 254.79620 | 0.25480 | 199.456 | 15.52 | 0.37 | 0.00 | 0 | 100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.00 | Put | 488.65570 | 0.48866 | 404.69620 | 0.40470 | 488.656 | 15.52 | 0.63 | 0.00 | 0 | 35,606.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.04 | Put | 517.12520 | 0.51713 | 430.67620 | 0.43068 | 517.125 | 15.63 | 0.65 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.20 | Call | 147.82290 | 0.14782 | 191.48560 | 0.19149 | 147.823 | 16.07 | 0.29 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.25 | Call | 137.08050 | 0.13708 | 178.13540 | 0.17814 | 137.080 | 16.20 | 0.27 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.28 | Put | 700.20590 | 0.70021 | 600.45500 | 0.60045 | 700.206 | 16.28 | 0.74 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.30 | Put | 716.30510 | 0.71631 | 615.57350 | 0.61557 | 716.305 | 16.34 | 0.74 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.30 | Call | 127.10510 | 0.12711 | 165.67350 | 0.16567 | 127.105 | 16.34 | 0.26 | 0.00 | 0 | 250.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.35 | Put | 757.04520 | 0.75705 | 653.95450 | 0.65395 | 757.045 | 16.48 | 0.76 | 0.00 | 0 | 139,342.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.44 | Put | 831.85270 | 0.83185 | 725.00520 | 0.72501 | 831.853 | 16.71 | 0.79 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.45 | Put | 840.26410 | 0.84026 | 733.04710 | 0.73305 | 840.264 | 16.73 | 0.79 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.46 | Call | 99.49950 | 0.09950 | 131.21530 | 0.13122 | 99.500 | 16.76 | 0.21 | 0.00 | 0 | 6,332.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.48 | Call | 96.44000 | 0.09644 | 127.43800 | 0.12744 | 96.440 | 16.81 | 0.20 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.50 | Call | 93.47440 | 0.09347 | 123.76690 | 0.12377 | 93.474 | 16.86 | 0.20 | 0.00 | 0 | 225,780.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.50 | Put | 882.67440 | 0.88267 | 773.66690 | 0.77367 | 882.674 | 16.86 | 0.80 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.53 | Put | 908.39270 | 0.90839 | 798.35750 | 0.79836 | 908.393 | 16.93 | 0.81 | 0.00 | 0 | 108.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.56 | Put | 934.30520 | 0.93431 | 823.21680 | 0.82322 | 934.305 | 17.00 | 0.82 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.65 | Put | 1,013.13010 | 1.01313 | 898.79040 | 0.89879 | 1,013.130 | 17.22 | 0.84 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.74 | Put | 1,093.42670 | 1.09343 | 976.17050 | 0.97617 | 1,093.427 | 17.44 | 0.86 | 0.00 | 0 | 24,325.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.80 | Call | 58.48550 | 0.05849 | 78.75840 | 0.07876 | 58.486 | 17.58 | 0.13 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.81 | Put | 1,156.78090 | 1.15678 | 1,037.47150 | 1.03747 | 1,156.781 | 17.61 | 0.87 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.82 | Put | 1,165.88950 | 1.16589 | 1,046.30240 | 1.04630 | 1,165.889 | 17.63 | 0.87 | 0.00 | 0 | 4,145.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.83 | Put | 1,175.01330 | 1.17501 | 1,055.15100 | 1.05515 | 1,175.013 | 17.66 | 0.87 | 0.00 | 0 | 10,010.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.84 | Put | 1,184.15090 | 1.18415 | 1,064.01700 | 1.06402 | 1,184.151 | 17.68 | 0.88 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.00 | Call | 42.87000 | 0.04287 | 58.14760 | 0.05815 | 42.870 | 18.07 | 0.10 | 0.00 | 0 | 1,260.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.04 | Put | 1,369.50380 | 1.36950 | 1,244.63310 | 1.24463 | 1,369.504 | 18.17 | 0.91 | 0.00 | 0 | 63,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.10 | Put | 1,425.38570 | 1.42539 | 1,299.89210 | 1.29989 | 1,425.386 | 18.24 | 0.91 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.12 | Put | 1,444.06890 | 1.44407 | 1,318.40730 | 1.31841 | 1,444.069 | 18.26 | 0.92 | 0.00 | 0 | 99,824.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.13 | Put | 1,453.42820 | 1.45343 | 1,327.68200 | 1.32768 | 1,453.428 | 18.27 | 0.92 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.17 | Call | 31.77140 | 0.03177 | 44.99120 | 0.04499 | 31.771 | 18.32 | 0.08 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.19 | Put | 1,509.80620 | 1.50981 | 1,383.55960 | 1.38356 | 1,509.806 | 18.34 | 0.93 | 0.00 | 0 | 41,300.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.20 | Put | 1,519.23840 | 1.51924 | 1,392.90910 | 1.39291 | 1,519.238 | 18.35 | 0.93 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.22 | Call | 28.93300 | 0.02893 | 41.73830 | 0.04174 | 28.933 | 18.37 | 0.07 | 0.00 | 0 | 2,785.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.25 | Call | 27.34590 | 0.02735 | 39.90570 | 0.03991 | 27.346 | 18.40 | 0.07 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.32 | Put | 1,633.15610 | 1.63316 | 1,505.10150 | 1.50510 | 1,633.156 | 18.47 | 0.94 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.40 | Call | 20.56910 | 0.02057 | 30.45850 | 0.03046 | 20.569 | 18.56 | 0.05 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.45 | Call | 18.68880 | 0.01869 | 27.80530 | 0.02781 | 18.689 | 18.61 | 0.05 | 0.00 | 0 | 20,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.46 | Call | 18.33270 | 0.01833 | 27.30110 | 0.02730 | 18.333 | 18.62 | 0.05 | 0.00 | 0 | 108.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.50 | Call | 16.97300 | 0.01697 | 25.37060 | 0.02537 | 16.973 | 18.66 | 0.04 | 0.00 | 0 | 224,757.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.54 | Call | 15.70950 | 0.01571 | 23.56930 | 0.02357 | 15.710 | 18.71 | 0.04 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.66 | Call | 12.43810 | 0.01244 | 18.86470 | 0.01886 | 12.438 | 18.83 | 0.03 | 0.00 | 0 | 139,342.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.81 | Call | 9.26320 | 0.00926 | 14.23410 | 0.01423 | 9.263 | 18.99 | 0.03 | 0.00 | 0 | 10.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.83 | Call | 8.90450 | 0.00890 | 13.70600 | 0.01371 | 8.905 | 19.01 | 0.02 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.89 | Call | 7.90720 | 0.00791 | 12.23240 | 0.01223 | 7.907 | 19.08 | 0.02 | 0.00 | 0 | 4,145.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.00 | Call | 6.35390 | 0.00635 | 9.91780 | 0.00992 | 6.354 | 19.19 | 0.02 | 0.00 | 0 | 1,906.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.13 | Call | 4.90010 | 0.00490 | 7.72640 | 0.00773 | 4.900 | 19.33 | 0.01 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.18 | Call | 4.43260 | 0.00443 | 7.01560 | 0.00702 | 4.433 | 19.38 | 0.01 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.30 | Call | 3.48250 | 0.00348 | 5.56030 | 0.00556 | 3.483 | 19.51 | 0.01 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.38 | Call | 2.96390 | 0.00296 | 4.75910 | 0.00476 | 2.964 | 19.59 | 0.01 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.58 | Call | 2.46380 | 0.00246 | 3.21960 | 0.00322 | 2.464 | 20.30 | 0.01 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.60 | Call | 2.44830 | 0.00245 | 3.09590 | 0.00310 | 2.448 | 20.40 | 0.01 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.96 | Call | 2.23350 | 0.00223 | 2.75100 | 0.00275 | 2.233 | 22.16 | 0.01 | 0.00 | 0 | 12,600.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.97 | Call | 2.22900 | 0.00223 | 2.74370 | 0.00274 | 2.229 | 22.21 | 0.01 | 0.00 | 0 | 63,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.02 | Call | 2.20740 | 0.00221 | 2.70830 | 0.00271 | 2.207 | 22.45 | 0.01 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.08 | Call | 2.18360 | 0.00218 | 2.66880 | 0.00267 | 2.184 | 22.74 | 0.01 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.09 | Call | 2.17980 | 0.00218 | 2.66260 | 0.00266 | 2.180 | 22.79 | 0.01 | 0.00 | 0 | 99,824.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.10 | Call | 2.17610 | 0.00218 | 2.65630 | 0.00266 | 2.176 | 22.84 | 0.01 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.23 | Call | 2.13300 | 0.00213 | 2.58330 | 0.00258 | 2.133 | 23.48 | 0.01 | 0.00 | 0 | 41,300.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.30 | Call | 2.11350 | 0.00211 | 2.54910 | 0.00255 | 2.113 | 23.82 | 0.01 | 0.00 | 0 | 10,125.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.50 | Call | 2.07000 | 0.00207 | 2.46890 | 0.00247 | 2.070 | 24.79 | 0.01 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 18.00 | Call | 1.41700 | 0.00142 | 2.35540 | 0.00236 | 1.417 | 26.26 | 0.00 | 0.00 | 0 | 14,200.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 18.40 | Call | 0.67290 | 0.00067 | 1.16680 | 0.00117 | 0.673 | 26.26 | 0.00 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 27/03/2019 | Any day expiry | | | 13.72530 | 13.72530 | 13.86470 | 13.86470 | | 14.93 | 0.00 | 0.00 | 0 | 3,731.00 |
| \$ / R | On 27/03/2019 | Any day expiry | 13.88 | Put | 426.49000 | 0.42649 | 351.89050 | 0.35189 | 426.490 | 15.27 | 0.56 | 0.00 | 0 | 32,000.00 |
| \$ / R | On 27/03/2019 | Any day expiry | 14.00 | Put | 506.35490 | 0.50635 | 424.37210 | 0.42437 | 506.355 | 15.58 | 0.61 | 0.00 | 0 | 65,000.00 |
| \$ / R | On 29/03/2019 | Any day expiry | | | 13.72850 | 13.72850 | 13.86800 | 13.86800 | | 15.01 | 0.00 | 0.00 | 0 | 4,228.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 13.00 | Put | 71.39850 | 0.07140 | 52.82030 | 0.05282 | 71.399 | 13.90 | 0.17 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 13.45 | Put | 207.27900 | 0.20728 | 163.10970 | 0.16311 | 207.279 | 14.56 | 0.36 | 0.00 | 0 | 600.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 13.87 | Call | 283.95230 | 0.28395 | 349.59740 | 0.34960 | 283.952 | 15.31 | 0.45 | 0.00 | 0 | 600.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.20 | Put | 655.93810 | 0.65594 | 563.26820 | 0.56327 | 655.938 | 16.16 | 0.68 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.25 | Put | 694.14090 | 0.69414 | 598.99160 | 0.59899 | 694.141 | 16.28 | 0.70 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.40 | Call | 141.53530 | 0.14154 | 179.06030 | 0.17906 | 141.535 | 16.67 | 0.26 | 0.00 | 0 | 600.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.67 | Call | 98.11340 | 0.09811 | 125.97420 | 0.12597 | 98.113 | 17.30 | 0.19 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 15.43 | Call | 32.22530 | 0.03223 | 44.54950 | 0.04455 | 32.225 | 18.62 | 0.07 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 15.79 | Call | 17.39780 | 0.01740 | 25.46880 | 0.02547 | 17.398 | 18.93 | 0.04 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/04/2019 | Any day expiry | | | 13.73500 | 13.73500 | 13.87450 | 13.87450 | | 15.00 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 05/04/2019 | Any day expiry | | | 13.73990 | 13.73990 | 13.87940 | 13.87940 | | 15.10 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/04/2019 | Any day expiry | 13.76 | Put | 373.39310 | 0.37339 | 309.51510 | 0.30952 | 373.393 | 15.12 | 0.50 | 0.00 | 0 | 100.00 |
| \$ / R | On 05/04/2019 | Any day expiry | 14.35 | Call | 172.55800 | 0.17256 | 213.59770 | 0.21360 | 172.558 | 16.59 | 0.29 | 0.00 | 0 | 100.00 |
| \$ / R | On 15/04/2019 | Any day expiry | | | 13.75620 | 13.75620 | 13.89570 | 13.89570 | | 15.13 | 0.00 | 0.00 | 0 | 260.00 |
| \$ / R | On 26/04/2019 | Any day expiry | | | 13.77410 | 13.77410 | 13.91380 | 13.91380 | | 15.23 | 0.00 | 0.00 | 0 | 349.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| \$ / R | On 29/04/2019 | Any day expiry | | 13.77920 | 13.77920 | | 13.91890 | 13.91890 | | 15.31 | 0.00 | 0.00 | 0 | 15.00 |
| \$ / R | On 30/04/2019 | Any day expiry | | 13.78080 | 13.78080 | | 13.92060 | 13.92060 | | 15.34 | 0.00 | 0.00 | 0 | 345.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 13.00 | Put | 116.15490 | 0.11615 | 93.09650 | 0.09310 | 116.155 | 14.24 | 0.20 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 13.49 | Call | 574.51060 | 0.57451 | 665.68920 | 0.66569 | 574.511 | 14.88 | 0.63 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.20 | Put | 701.59810 | 0.70160 | 614.21080 | 0.61421 | 701.598 | 16.23 | 0.63 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.25 | Put | 737.74690 | 0.73775 | 648.16710 | 0.64817 | 737.747 | 16.34 | 0.64 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.84 | Call | 147.96700 | 0.14797 | 177.86520 | 0.17787 | 147.967 | 17.62 | 0.22 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 15.61 | Call | 67.50660 | 0.06751 | 82.69580 | 0.08270 | 67.507 | 19.07 | 0.11 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 15.96 | Call | 47.27630 | 0.04728 | 58.24930 | 0.05825 | 47.276 | 19.66 | 0.08 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | | 13.83290 | 13.83290 | | 13.97330 | 13.97330 | | 15.71 | 0.00 | 0.00 | 0 | 238.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 13.00 | Put | 155.62160 | 0.15562 | 129.36140 | 0.12936 | 155.622 | 14.51 | 0.22 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 14.20 | Put | 742.24010 | 0.74224 | 659.81750 | 0.65982 | 742.240 | 16.41 | 0.59 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 14.25 | Put | 776.99020 | 0.77699 | 692.58200 | 0.69258 | 776.990 | 16.51 | 0.60 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 15.01 | Call | 192.21450 | 0.19221 | 224.44390 | 0.22444 | 192.215 | 18.00 | 0.24 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 15.79 | Call | 100.75720 | 0.10076 | 119.09450 | 0.11909 | 100.757 | 19.32 | 0.13 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 16.15 | Call | 75.15620 | 0.07516 | 89.01510 | 0.08902 | 75.156 | 19.88 | 0.10 | 0.00 | 0 | 250.00 |
| \$ / R | On 03/06/2019 | Any day expiry | | 13.83800 | 13.83800 | | 13.97840 | 13.97840 | | 15.69 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/06/2019 | Any day expiry | | 13.83960 | 13.83960 | | 13.98010 | 13.98010 | | 15.71 | 0.00 | 0.00 | 0 | 74.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | | 13.85630 | 13.85630 | | 13.99710 | 13.99710 | | 15.79 | 0.00 | 1,012,147,289.80 | 73,046 | 104,976.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 10.69 | Put | 3.69990 | 0.00370 | 3.26580 | 0.00327 | 3.700 | 17.53 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.28 | Put | 48.13000 | 0.04813 | 42.75580 | 0.04276 | 48.130 | 14.48 | 0.08 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.75 | Put | 112.15700 | 0.11216 | 92.96260 | 0.09296 | 112.157 | 14.41 | 0.16 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.98 | Put | 166.57530 | 0.16658 | 139.98840 | 0.13999 | 166.575 | 14.60 | 0.22 | 0.00 | 0 | 911.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.00 | Put | 172.03180 | 0.17203 | 144.74210 | 0.14474 | 172.032 | 14.61 | 0.23 | 0.00 | 0 | 165,703.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.24 | Put | 248.91940 | 0.24892 | 210.76350 | 0.21076 | 248.919 | 14.87 | 0.29 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.25 | Put | 252.65390 | 0.25265 | 213.88690 | 0.21389 | 252.654 | 14.89 | 0.30 | 0.00 | 0 | 1,282.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.83 | Put | 525.87270 | 0.52587 | 461.78540 | 0.46179 | 525.873 | 15.76 | 0.47 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.88 | Put | 554.80710 | 0.55481 | 488.28670 | 0.48829 | 554.807 | 15.85 | 0.49 | 0.00 | 0 | 5,035.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.98 | Call | 491.70580 | 0.49171 | 560.64930 | 0.56065 | 491.706 | 16.04 | 0.48 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.00 | Put | 627.86450 | 0.62786 | 554.95710 | 0.55496 | 627.864 | 16.08 | 0.52 | 0.00 | 0 | 143,900.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.07 | Put | 672.34690 | 0.67235 | 596.61120 | 0.59661 | 672.347 | 16.21 | 0.54 | 0.00 | 0 | 39,589.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.20 | Put | 758.39250 | 0.75839 | 677.59440 | 0.67759 | 758.393 | 16.46 | 0.58 | 0.00 | 0 | 13,600.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.25 | Put | 792.62450 | 0.79262 | 709.94630 | 0.70995 | 792.624 | 16.55 | 0.59 | 0.00 | 0 | 1,282.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.42 | Call | 349.68220 | 0.34968 | 401.73880 | 0.40174 | 349.682 | 16.87 | 0.37 | 0.00 | 0 | 30.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.58 | Call | 309.02750 | 0.30903 | 355.82710 | 0.35583 | 309.028 | 17.18 | 0.34 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.63 | Put | 1,071.05370 | 1.07105 | 975.50960 | 0.97551 | 1,071.054 | 17.27 | 0.68 | 0.00 | 0 | 8,203.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.65 | Put | 1,086.51560 | 1.08652 | 990.36340 | 0.99036 | 1,086.516 | 17.31 | 0.68 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.82 | Call | 257.08060 | 0.25708 | 296.77610 | 0.29678 | 257.081 | 17.63 | 0.29 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.10 | Call | 208.08500 | 0.20808 | 240.62370 | 0.24062 | 208.085 | 18.16 | 0.24 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.32 | Call | 176.15350 | 0.17615 | 204.57290 | 0.20457 | 176.153 | 18.55 | 0.21 | 0.00 | 0 | 1,980.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.50 | Call | 152.96160 | 0.15296 | 178.57610 | 0.17858 | 152.962 | 18.83 | 0.18 | 0.00 | 0 | 145,182.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.62 | Call | 139.32040 | 0.13932 | 162.76730 | 0.16277 | 139.320 | 19.01 | 0.17 | 0.00 | 0 | 5,035.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.64 | Call | 137.17680 | 0.13718 | 160.27960 | 0.16028 | 137.177 | 19.04 | 0.17 | 0.00 | 0 | 39,589.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.80 | Call | 121.25290 | 0.12125 | 141.77130 | 0.14177 | 121.253 | 19.28 | 0.15 | 0.00 | 0 | 1,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.89 | Call | 113.18590 | 0.11319 | 132.37550 | 0.13238 | 113.186 | 19.42 | 0.14 | 0.00 | 0 | 6,800.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.92 | Call | 110.62870 | 0.11063 | 129.39340 | 0.12939 | 110.629 | 19.46 | 0.14 | 0.00 | 0 | 911.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 16.00 | Call | 104.11650 | 0.10412 | 121.79270 | 0.12179 | 104.116 | 19.58 | 0.13 | 0.00 | 0 | 20.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 16.09 | Call | 97.28800 | 0.09729 | 113.81510 | 0.11382 | 97.288 | 19.72 | 0.12 | 0.00 | 0 | 6,800.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 17.96 | Call | 30.48970 | 0.03049 | 33.84750 | 0.03385 | 30.490 | 23.02 | 0.04 | 0.00 | 0 | 8,203.00 |
| \$ / R | On 20/06/2019 | Any day expiry | | | 13.86630 | 13.86630 | 14.00730 | 14.00730 | | 15.80 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2019 | Any day expiry | | | 13.87960 | 13.87960 | 14.02090 | 14.02090 | | 15.93 | 0.00 | 0.00 | 0 | 333.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 13.00 | Put | 187.42460 | 0.18742 | 159.08150 | 0.15908 | 187.425 | 14.69 | 0.23 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 14.20 | Put | 772.89490 | 0.77289 | 693.73960 | 0.69374 | 772.895 | 16.48 | 0.56 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 14.25 | Put | 806.69310 | 0.80669 | 725.69430 | 0.72569 | 806.693 | 16.57 | 0.58 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 15.17 | Call | 225.52110 | 0.22552 | 258.94230 | 0.25894 | 225.521 | 18.25 | 0.24 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 15.96 | Call | 127.29920 | 0.12730 | 147.64390 | 0.14764 | 127.299 | 19.44 | 0.15 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 16.32 | Call | 98.71440 | 0.09871 | 114.61840 | 0.11462 | 98.714 | 19.96 | 0.12 | 0.00 | 0 | 250.00 |
| \$ / R | On 01/07/2019 | Any day expiry | | | 13.88450 | 13.88450 | 14.02600 | 14.02600 | | 15.91 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 03/07/2019 | Any day expiry | | | 13.88780 | 13.88780 | 14.02940 | 14.02940 | | 15.93 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 03/07/2019 | Any day expiry | 13.45 | Put | 357.24030 | 0.35724 | 308.68030 | 0.30868 | 357.240 | 15.25 | 0.36 | 0.00 | 0 | 39,250.00 |
| \$ / R | On 03/07/2019 | Any day expiry | 16.44 | Call | 96.50540 | 0.09651 | 111.69780 | 0.11170 | 96.505 | 20.09 | 0.11 | 0.00 | 0 | 39,250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | | | 13.93470 | 13.93470 | 14.07730 | 14.07730 | | 16.08 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 13.00 | Put | 220.09910 | 0.22010 | 190.39270 | 0.19039 | 220.099 | 14.82 | 0.24 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 14.20 | Put | 803.56610 | 0.80357 | 727.12250 | 0.72712 | 803.566 | 16.50 | 0.54 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 14.25 | Put | 836.49840 | 0.83650 | 758.36710 | 0.75837 | 836.498 | 16.59 | 0.55 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 15.34 | Call | 263.20500 | 0.26320 | 297.75730 | 0.29776 | 263.205 | 18.46 | 0.25 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 16.14 | Call | 157.94630 | 0.15795 | 180.51350 | 0.18051 | 157.946 | 19.52 | 0.16 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 16.50 | Call | 126.55020 | 0.12655 | 144.63210 | 0.14463 | 126.550 | 20.00 | 0.13 | 0.00 | 0 | 250.00 |
| \$ / R | On 01/08/2019 | Any day expiry | | | 13.93640 | 13.93640 | 14.07900 | 14.07900 | | 16.09 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 13/08/2019 | Any day expiry | | | 13.95760 | 13.95760 | 14.10010 | 14.10010 | | 16.09 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/08/2019 | Any day expiry | 14.48 | Put | 1,003.26240 | 1.00326 | 919.23370 | 0.91923 | 1,003.262 | 16.96 | 0.59 | 0.00 | 0 | 3,147.00 |
| \$ / R | On 13/08/2019 | Any day expiry | 16.35 | Call | 156.92420 | 0.15692 | 178.42550 | 0.17843 | 156.924 | 19.76 | 0.16 | 0.00 | 0 | 3,147.00 |
| \$ / R | On 30/08/2019 | Any day expiry | | | 13.98720 | 13.98720 | 14.12990 | 14.12990 | | 16.21 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 13.00 | Put | 245.05360 | 0.24505 | 214.56840 | 0.21457 | 245.054 | 14.88 | 0.24 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 14.20 | Put | 827.37390 | 0.82737 | 753.39120 | 0.75339 | 827.374 | 16.53 | 0.52 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 14.25 | Put | 859.70180 | 0.85970 | 784.12500 | 0.78412 | 859.702 | 16.61 | 0.53 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 15.52 | Call | 291.36610 | 0.29137 | 327.97970 | 0.32798 | 291.366 | 18.67 | 0.26 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 16.33 | Call | 183.89160 | 0.18389 | 207.77260 | 0.20777 | 183.892 | 19.70 | 0.17 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 16.70 | Call | 150.32020 | 0.15032 | 169.79540 | 0.16980 | 150.320 | 20.17 | 0.14 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/09/2019 | Any day expiry | | | 13.99240 | 13.99240 | 14.13520 | 14.13520 | | 16.18 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 04/09/2019 | Any day expiry | | | 13.99580 | 13.99580 | 14.13870 | 14.13870 | | 16.19 | 0.00 | 0.00 | 0 | 74.00 |
| \$ / R | On 05/09/2019 | Any day expiry | | | 13.99750 | 13.99750 | 14.14050 | 14.14050 | | 16.20 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/09/2019 | Any day expiry | 19.00 | Call | 52.36460 | 0.05236 | 61.20520 | 0.06121 | 52.365 | 22.90 | 0.05 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | | | 14.01640 | 14.01640 | 14.15980 | 14.15980 | | 16.20 | 0.00 | 686,803.60 | 49 | 14,284.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 10.75 | Put | 7.83500 | 0.00784 | 7.31200 | 0.00731 | 7.835 | 15.23 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 12.50 | Put | 131.30270 | 0.13130 | 114.33440 | 0.11433 | 131.303 | 14.50 | 0.15 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.25 | Put | 343.51900 | 0.34352 | 305.36750 | 0.30537 | 343.519 | 15.10 | 0.30 | 0.00 | 0 | 3,900.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.91 | Put | 663.87400 | 0.66387 | 600.29260 | 0.60029 | 663.874 | 16.06 | 0.45 | 516,585,393.21 | 81,930 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.97 | Put | 698.44070 | 0.69844 | 632.93920 | 0.63294 | 698.441 | 16.15 | 0.46 | 0.00 | 0 | 800.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.09 | Put | 770.18380 | 0.77018 | 700.74500 | 0.70075 | 770.184 | 16.34 | 0.49 | 0.00 | 0 | 33,715.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.21 | Put | 845.11420 | 0.84511 | 771.84720 | 0.77185 | 845.114 | 16.52 | 0.52 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.33 | Put | 923.01880 | 0.92302 | 846.09570 | 0.84610 | 923.019 | 16.71 | 0.54 | 0.00 | 0 | 33,151.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.38 | Put | 1,710.69730 | 1.71070 | 1,607.11250 | 1.60711 | 1,710.697 | 18.41 | 0.71 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.56 | Put | 1,858.13520 | 1.85814 | 1,753.31610 | 1.75332 | 1,858.135 | 18.64 | 0.73 | 0.00 | 0 | 2,571.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.87 | Call | 265.63570 | 0.26564 | 298.57450 | 0.29857 | 265.636 | 19.03 | 0.23 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.23 | Call | 138.43200 | 0.13843 | 151.89610 | 0.15190 | 138.432 | 21.01 | 0.13 | 0.00 | 0 | 800.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.64 | Call | 119.71650 | 0.11972 | 130.48590 | 0.13049 | 119.716 | 21.78 | 0.11 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.85 | Call | 111.67670 | 0.11168 | 121.28830 | 0.12129 | 111.677 | 22.18 | 0.10 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.93 | Call | 108.85100 | 0.10885 | 118.05380 | 0.11805 | 108.851 | 22.33 | 0.10 | 0.00 | 0 | 2,571.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 18.29 | Call | 94.53530 | 0.09454 | 105.11290 | 0.10511 | 94.535 | 22.83 | 0.09 | 98,753,063.78 | 81,930 | 0.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 18.47 | Call | 84.13700 | 0.08414 | 97.24150 | 0.09724 | 84.137 | 22.83 | 0.08 | 0.00 | 0 | 1,200.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 18.63 | Call | 75.79030 | 0.07579 | 87.81850 | 0.08782 | 75.790 | 22.83 | 0.07 | 0.00 | 0 | 33,715.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 19.32 | Call | 47.85580 | 0.04786 | 56.06510 | 0.05607 | 47.856 | 22.83 | 0.05 | 0.00 | 0 | 33,151.00 |
| \$ / R | On 30/09/2019 | Any day expiry | | | 14.04040 | 14.04040 | 14.18440 | 14.18440 | | 16.27 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 13.00 | Put | 267.86740 | 0.26787 | 236.71700 | 0.23672 | 267.867 | 14.91 | 0.25 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 14.20 | Put | 848.12790 | 0.84813 | 775.80620 | 0.77581 | 848.128 | 16.50 | 0.51 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 14.25 | Put | 879.91830 | 0.87992 | 806.08530 | 0.80609 | 879.918 | 16.58 | 0.52 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 15.68 | Call | 319.49730 | 0.31950 | 357.39170 | 0.35739 | 319.497 | 18.76 | 0.26 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 16.50 | Call | 210.08640 | 0.21009 | 235.39140 | 0.23539 | 210.086 | 19.77 | 0.18 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 16.89 | Call | 174.36760 | 0.17437 | 194.56330 | 0.19456 | 174.368 | 20.28 | 0.15 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/10/2019 | Any day expiry | | | 14.04380 | 14.04380 | 14.18790 | 14.18790 | | 16.29 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 31/10/2019 | Any day expiry | | | 14.09360 | 14.09360 | 14.23900 | 14.23900 | | 16.37 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 13.00 | Put | 290.47430 | 0.29047 | 258.65840 | 0.25866 | 290.474 | 14.98 | 0.25 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 14.20 | Put | 868.62560 | 0.86863 | 797.61150 | 0.79761 | 868.626 | 16.52 | 0.49 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 14.25 | Put | 899.93150 | 0.89993 | 827.61030 | 0.82761 | 899.931 | 16.59 | 0.50 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 15.87 | Call | 342.22630 | 0.34223 | 381.06670 | 0.38107 | 342.226 | 18.92 | 0.26 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 16.70 | Call | 233.21920 | 0.23322 | 259.71800 | 0.25972 | 233.219 | 19.92 | 0.19 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 17.09 | Call | 199.70640 | 0.19971 | 218.67860 | 0.21868 | 199.706 | 20.50 | 0.16 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | | | 14.14390 | 14.14390 | 14.29050 | 14.29050 | | 16.44 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 13.00 | Put | 309.73590 | 0.30974 | 277.46540 | 0.27747 | 309.736 | 15.03 | 0.25 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 14.20 | Put | 885.21850 | 0.88522 | 815.25740 | 0.81526 | 885.219 | 16.51 | 0.48 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 14.25 | Put | 916.10480 | 0.91610 | 844.97990 | 0.84498 | 916.105 | 16.58 | 0.49 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 16.03 | Call | 364.92690 | 0.36493 | 404.35780 | 0.40436 | 364.927 | 19.02 | 0.26 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 16.87 | Call | 255.19980 | 0.25520 | 282.97820 | 0.28298 | 255.200 | 20.02 | 0.19 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 17.26 | Call | 222.38140 | 0.22238 | 243.63100 | 0.24363 | 222.381 | 20.61 | 0.17 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/12/2019 | Any day expiry | | | 14.14910 | 14.14910 | 14.29580 | 14.29580 | | 16.43 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 04/12/2019 | Any day expiry | | | 14.15250 | 14.15250 | 14.29940 | 14.29940 | | 16.44 | 0.00 | 0.00 | 0 | 321.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | | | 14.16810 | 14.16810 | 14.31540 | 14.31540 | | 16.44 | 0.00 | 0.00 | 0 | 10,100.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 11.89 | Put | 60.59990 | 0.06060 | 45.99800 | 0.04600 | 60.600 | 13.39 | 0.07 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 13.66 | Put | 589.83200 | 0.58983 | 535.45600 | 0.53546 | 589.832 | 15.72 | 0.37 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 14.07 | Put | 814.53830 | 0.81454 | 748.40120 | 0.74840 | 814.538 | 16.32 | 0.45 | 0.00 | 0 | 1,351.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 16.85 | Call | 276.50230 | 0.27650 | 305.93020 | 0.30593 | 276.502 | 19.94 | 0.20 | 0.00 | 0 | 1,351.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 17.38 | Call | 231.43180 | 0.23143 | 252.99330 | 0.25299 | 231.432 | 20.75 | 0.17 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 20.00 | Call | 75.55770 | 0.07556 | 88.28610 | 0.08829 | 75.558 | 22.45 | 0.06 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 31/12/2019 | Any day expiry | | | 14.19940 | 14.19940 | 14.34730 | 14.34730 | | 16.49 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 13.00 | Put | 328.76110 | 0.32876 | 296.17030 | 0.29617 | 328.761 | 15.06 | 0.25 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 14.20 | Put | 900.84680 | 0.90085 | 831.74290 | 0.83174 | 900.847 | 16.49 | 0.47 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 14.25 | Put | 931.31950 | 0.93132 | 861.17850 | 0.86118 | 931.319 | 16.56 | 0.48 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 16.21 | Call | 387.32170 | 0.38732 | 427.28150 | 0.42728 | 387.322 | 19.12 | 0.27 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 17.05 | Call | 278.90860 | 0.27891 | 307.79300 | 0.30779 | 278.909 | 20.09 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 17.44 | Call | 247.89680 | 0.24790 | 270.52420 | 0.27052 | 247.897 | 20.72 | 0.18 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/01/2020 | Any day expiry | | | 14.20300 | 14.20300 | 14.35090 | 14.35090 | | 16.49 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 31/01/2020 | Any day expiry | | | 14.25430 | 14.25430 | 14.40310 | 14.40310 | | 16.56 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 02/03/2020 | Any day expiry | | | 14.30930 | 14.30930 | 14.46140 | 14.46140 | | 16.70 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | | | 14.33410 | 14.33410 | 14.48780 | 14.48780 | | 16.80 | 0.00 | 0.00 | 0 | 4,566.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 11.91 | Put | 73.80210 | 0.07380 | 63.35100 | 0.06335 | 73.802 | 12.88 | 0.08 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 14.01 | Put | 830.14120 | 0.83014 | 767.99190 | 0.76799 | 830.141 | 16.32 | 0.41 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 17.73 | Call | 327.07830 | 0.32708 | 353.07610 | 0.35308 | 327.078 | 21.00 | 0.20 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 02/04/2020 | Any day expiry | | | 14.36420 | 14.36420 | 14.51980 | 14.51980 | | 16.84 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 29/04/2020 | Any day expiry | | | 14.41220 | 14.41220 | 14.57020 | 14.57020 | | 16.94 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 02/06/2020 | Any day expiry | | | 14.47420 | 14.47420 | 14.63180 | 14.63180 | | 17.05 | 0.00 | 0.00 | 0 | 1,055.00 |
| \$ / R | On 12/06/2020 | Foreign Exchange Future | | | 14.49240 | 14.49240 | 14.64990 | 14.64990 | | 17.12 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2020 | Any day expiry | | | 14.57690 | 14.57690 | 14.73420 | 14.73420 | | 17.26 | 0.00 | 0.00 | 0 | 84,000.00 |
| \$ / R | On 14/09/2020 | Foreign Exchange Future | | | 14.67270 | 14.67270 | 14.83290 | 14.83290 | | 17.32 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2019 | Foreign Exchange Future | | | 13.71080 | 13.71080 | 13.85010 | 13.85010 | | 14.70 | 0.00 | 68,554.00 | 5 | 422.00 |
| \$ / R MAXI | On 14/06/2019 | Foreign Exchange Future | | | 13.85630 | 13.85630 | 13.99710 | 13.99710 | | 15.79 | 0.00 | 0.00 | 0 | 5.00 |
| \$ / R MAXI | On 16/09/2019 | Foreign Exchange Future | | | 14.01640 | 14.01640 | 14.15980 | 14.15980 | | 16.20 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2019 | Foreign Exchange Future | | | 14.16810 | 14.16810 | 14.31540 | 14.31540 | | 16.44 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/03/2020 | Foreign Exchange Future | | | 14.33410 | 14.33410 | 14.48780 | 14.48780 | | 16.80 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 31/01/2019 | Any day expiry | | | 17.91570 | 17.91570 | 17.98270 | 17.98270 | | 13.68 | 0.00 | 0.00 | 0 | 27.00 |
| £ / R | On 28/02/2019 | Any day expiry | | | 17.99990 | 17.99990 | 18.06750 | 18.06750 | | 13.85 | 0.00 | 0.00 | 0 | 47.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | | | 18.05390 | 18.05390 | 18.12170 | 18.12170 | | 14.15 | 0.00 | 36,107.80 | 2 | 395,622.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 18.00 | Put | 357.56500 | 0.35757 | 336.31680 | 0.33632 | 357.565 | 14.14 | 0.47 | 0.00 | 0 | 500.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 19.00 | Call | 113.64410 | 0.11364 | 134.04000 | 0.13404 | 113.644 | 15.47 | 0.20 | 0.00 | 0 | 2,500.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 19.19 | Put | 1,222.89910 | 1.22290 | 1,171.75960 | 1.17176 | 1,222.899 | 15.70 | 0.84 | 0.00 | 0 | 1,000.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 20.00 | Call | 26.95220 | 0.02695 | 33.22000 | 0.03322 | 26.952 | 16.79 | 0.06 | 0.00 | 0 | 500.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 20.18 | Call | 21.24460 | 0.02124 | 26.46890 | 0.02647 | 21.245 | 17.11 | 0.05 | 0.00 | 0 | 1,500.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 21.44 | Call | 4.51220 | 0.00451 | 6.06130 | 0.00606 | 4.512 | 19.36 | 0.01 | 0.00 | 0 | 500.00 |
| £ / R | On 29/03/2019 | Any day expiry | | | 18.08730 | 18.08730 | 18.15520 | 18.15520 | | 14.36 | 0.00 | 0.00 | 0 | 80.00 |
| £ / R | On 15/04/2019 | Any day expiry | | | 18.13950 | 18.13950 | 18.20720 | 18.20720 | | 14.41 | 0.00 | 0.00 | 0 | 43.00 |
| £ / R | On 26/04/2019 | Any day expiry | | | 18.17340 | 18.17340 | 18.24100 | 18.24100 | | 14.47 | 0.00 | 0.00 | 0 | 120.00 |
| £ / R | On 14/06/2019 | Foreign Exchange Future | | | 18.32470 | 18.32470 | 18.39310 | 18.39310 | | 14.84 | 0.00 | 0.00 | 0 | 5,764.00 |
| £ / R | On 16/09/2019 | Foreign Exchange Future | | | 18.61930 | 18.61930 | 18.69030 | 18.69030 | | 15.12 | 0.00 | 0.00 | 0 | 15,609.00 |
| £ / R | On 13/12/2019 | Foreign Exchange Future | | | 18.89700 | 18.89700 | 18.97100 | 18.97100 | | 15.31 | 0.00 | 0.00 | 0 | 12,690.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| £ / R | On 16/03/2020 | Foreign Exchange Future | | | 19.20060 | | 19.20060 | | 19.28270 | 19.28270 | | 15.87 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/03/2019 | Foreign Exchange Future | | | 0.12560 | | 0.12560 | | 0.12710 | 0.12710 | | 22.94 | 0.00 | 1,256,000.00 | 10,000 | 10,000.00 |
| ¥ / R | On 14/06/2019 | Foreign Exchange Future | | | 0.12790 | | 0.12790 | | 0.12940 | 0.12940 | | 22.01 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2019 | Foreign Exchange Future | | | 0.13040 | | 0.13040 | | 0.13190 | 0.13190 | | 22.04 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/12/2019 | Foreign Exchange Future | | | 0.13280 | | 0.13280 | | 0.13430 | 0.13430 | | 22.08 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/03/2020 | Foreign Exchange Future | | | 0.13550 | | 0.13550 | | 0.13710 | 0.13710 | | 22.08 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 20/02/2019 | Any day expiry | | | 15.59690 | | 15.59690 | | 15.74580 | 15.74580 | | 12.61 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 20/02/2019 | Any day expiry | 15.80 | Put | 336.57040 | | 0.33657 | 251.40100 | 0.25140 | | 336.570 | 13.18 | 0.64 | 0.00 | 0 | 25,000.00 |
| € / R | On 28/02/2019 | Any day expiry | | | 15.62190 | | 15.62190 | | 15.77110 | 15.77110 | | 12.79 | 0.00 | 0.00 | 0 | 29.00 |
| € / R | On 18/03/2019 | Foreign Exchange Future | | | 15.67840 | | 15.67840 | | 15.82820 | 15.82820 | | 13.24 | 0.00 | 77,780,542.40 | 4,961 | 127,824.00 |
| € / R | On 18/03/2019 | Foreign Exchange Future | 16.00 | Call | 196.12290 | | 0.19612 | 254.53000 | 0.25453 | | 196.123 | 13.94 | 0.36 | 0.00 | 0 | 650.00 |
| € / R | On 29/03/2019 | Any day expiry | | | 15.71340 | | 15.71340 | | 15.86370 | 15.86370 | | 13.37 | 0.00 | 0.00 | 0 | 53.00 |
| € / R | On 15/04/2019 | Any day expiry | | | 15.76870 | | 15.76870 | | 15.91940 | 15.91940 | | 13.56 | 0.00 | 0.00 | 0 | 4.00 |
| € / R | On 26/04/2019 | Any day expiry | | | 15.80460 | | 15.80460 | | 15.95540 | 15.95540 | | 13.72 | 0.00 | 0.00 | 0 | 1.00 |
| € / R | On 14/06/2019 | Foreign Exchange Future | | | 15.96460 | | 15.96460 | | 16.11750 | 16.11750 | | 14.31 | 0.00 | 83,574,681.00 | 5,235 | 29,425.00 |
| € / R | On 14/08/2019 | Any day expiry | | | 16.16910 | | 16.16910 | | 16.32430 | 16.32430 | | 14.72 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 14/08/2019 | Any day expiry | 17.01 | Put | 1,274.80150 | | 1.27480 | 1,174.49030 | 1.17449 | | 1,274.801 | 15.97 | 0.64 | 0.00 | 0 | 16,200.00 |
| € / R | On 14/08/2019 | Any day expiry | 19.65 | Call | 106.29830 | | 0.10630 | 119.65410 | 0.11965 | | 106.298 | 19.52 | 0.10 | 0.00 | 0 | 62,400.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | | | 16.28100 | | 16.28100 | | 16.43740 | 16.43740 | | 14.94 | 0.00 | 6,268,185.00 | 385 | 21,699.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | 18.60 | Call | 242.46590 | | 0.24247 | 272.83580 | 0.27284 | | 242.466 | 18.05 | 0.20 | 0.00 | 0 | 55,000.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | | | 16.58180 | | 16.58180 | | 16.74380 | 16.74380 | | 15.27 | 0.00 | 0.00 | 0 | 17,899.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 13.73 | Put | 54.16120 | | 0.05416 | 49.03060 | 0.04903 | | 54.161 | 13.32 | 0.06 | 0.00 | 0 | 17,150.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 16.15 | Put | 702.18570 | | 0.70219 | 639.66220 | 0.63966 | | 702.186 | 14.72 | 0.40 | 0.00 | 0 | 17,150.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 20.62 | Call | 239.58580 | | 0.23959 | 254.64510 | 0.25465 | | 239.586 | 20.80 | 0.15 | 0.00 | 0 | 17,150.00 |
| € / R | On 16/03/2020 | Foreign Exchange Future | | | 16.91740 | | 16.91740 | | 17.08750 | 17.08750 | | 15.61 | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | | | 96.60000 | | 96.60000 | | 96.71000 | 96.71000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 07/02/2019 | Index Future | | | 617.08800 | | 617.08800 | | 615.71400 | 615.71400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/05/2019 | Index Future | | | 627.66400 | | 627.66400 | | 626.26800 | 626.26800 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/08/2019 | Index Future | | | 639.77500 | | 639.77500 | | 638.35300 | 638.35300 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/02/2019 | Index Future | | | 713.04900 | | 713.04900 | | 710.34000 | 710.34000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/05/2019 | Index Future | | | 725.26900 | | 725.26900 | | 722.51600 | 722.51600 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2019 | Index Future | | | 739.26300 | | 739.26300 | | 736.45900 | 736.45900 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/02/2019 | Index Future | | | 645.88100 | | 645.88100 | | 642.78800 | 642.78800 | | | 0.00 | 0.00 | 0 | 396.00 |
| ALBI | On 02/05/2019 | Index Future | | | 656.95000 | | 656.95000 | | 653.80600 | 653.80600 | | | 0.00 | 0.00 | 0 | 751.00 |
| ALBI | On 01/08/2019 | Index Future | | | 669.62600 | | 669.62600 | | 666.42200 | 666.42200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2019 | Foreign Exchange Future | | | 9.82140 | | 9.82140 | | 9.84700 | 9.84700 | | 11.61 | 0.00 | 29,464.20 | 3 | 7,203.00 |
| AU\$ / R | On 14/06/2019 | Foreign Exchange Future | | | 9.93760 | | 9.93760 | | 9.96340 | 9.96340 | | 12.40 | 0.00 | 4,988,675.20 | 502 | 15,741.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| AU\$ / R | On 16/09/2019 | Foreign Exchange Future | | | 10.06680 | | 10.06680 | | 10.09330 | 10.09330 | | 12.45 | 0.00 | 2,013,360.00 | 200 | 513.00 |
| AU\$ / R | On 13/12/2019 | Foreign Exchange Future | | | 10.19110 | | 10.19110 | | 10.21960 | 10.21960 | | 12.45 | 0.00 | 0.00 | 0 | 400.00 |
| AU\$ / R | On 13/12/2019 | Foreign Exchange Future | 11.00 | Call | 234.87690 | | 0.23488 | | 245.80560 | 0.24581 | 234.877 | 13.79 | 0.30 | 0.00 | 0 | 1,000.00 |
| AU\$ / R | On 16/03/2020 | Foreign Exchange Future | | | 10.32730 | | 10.32730 | | 10.35900 | 10.35900 | | 12.94 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/03/2019 | Foreign Exchange Future | | | 10.35840 | | 10.35840 | | 10.39760 | 10.39760 | | 12.33 | 0.00 | 0.00 | 0 | 500.00 |
| CAD/ R | On 14/06/2019 | Foreign Exchange Future | | | 10.48900 | | 10.48900 | | 10.52890 | 10.52890 | | 13.16 | 0.00 | 0.00 | 0 | 400.00 |
| CAD/ R | On 16/09/2019 | Foreign Exchange Future | | | 10.63060 | | 10.63060 | | 10.67200 | 10.67200 | | 13.40 | 0.00 | 0.00 | 0 | 250.00 |
| CAD/ R | On 13/12/2019 | Foreign Exchange Future | | | 10.76280 | | 10.76280 | | 10.80600 | 10.80600 | | 13.46 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/03/2020 | Foreign Exchange Future | | | 10.90710 | | 10.90710 | | 10.95440 | 10.95440 | | 13.92 | 0.00 | 0.00 | 0 | 0.00 |
| CF CANDO CAHF | On 18/03/2019 | Can-Do Future | | | 4.69000 | | 4.69000 | | 8.94000 | 8.94000 | | | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/03/2019 | Foreign Exchange Future | | | 13.85800 | | 13.85800 | | 14.00760 | 14.00760 | | 13.58 | 0.00 | 0.00 | 0 | 1,143.00 |
| CHF / R | On 14/06/2019 | Foreign Exchange Future | | | 14.12410 | | 14.12410 | | 14.27710 | 14.27710 | | 14.86 | 0.00 | 0.00 | 0 | 150.00 |
| CHF / R | On 16/09/2019 | Foreign Exchange Future | | | 14.41940 | | 14.41940 | | 14.57620 | 14.57620 | | 15.70 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/12/2019 | Foreign Exchange Future | | | 14.70100 | | 14.70100 | | 14.86300 | 14.86300 | | 16.28 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/03/2020 | Foreign Exchange Future | | | 15.01600 | | 15.01600 | | 15.18510 | 15.18510 | | 16.60 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/03/2019 | Foreign Exchange Future | | | 2.02920 | | 2.02920 | | 2.03770 | 2.03770 | | 13.22 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/06/2019 | Foreign Exchange Future | | | 2.05010 | | 2.05010 | | 2.05850 | 2.05850 | | 13.73 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/03/2019 | Foreign Exchange Future | | | 2.10070 | | 2.10070 | | 2.12060 | 2.12060 | | 12.80 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/06/2019 | Foreign Exchange Future | | | 2.14000 | | 2.14000 | | 2.16020 | 2.16020 | | 13.67 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 16/09/2019 | Foreign Exchange Future | | | 2.18340 | | 2.18340 | | 2.20400 | 2.20400 | | 14.07 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 13/12/2019 | Foreign Exchange Future | | | 2.22460 | | 2.22460 | | 2.24610 | 2.24610 | | 13.99 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 16/03/2020 | Foreign Exchange Future | | | 2.27030 | | 2.27030 | | 2.29330 | 2.29330 | | 14.59 | 0.00 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/02/2019 | Bond Future | | | 10.88157 | | 78.64319 | | 10.94821 | 78.25142 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/05/2019 | Bond Future | | | 10.97948 | | 76.20053 | | 11.04827 | 75.80227 | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 01/08/2019 | Bond Future | | | 11.07862 | | 77.67117 | | 11.14983 | 77.26541 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ES42 | On 07/02/2019 | Bond Future | | 11.11060 | 80.95731 | | 11.18218 | 80.47681 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/05/2019 | Bond Future | | 11.20801 | 78.08440 | | 11.28193 | 77.59593 | | | 0.00 | 0.00 | 0 | 4,919.00 |
| ES42 | On 01/08/2019 | Bond Future | | 11.30492 | 79.59180 | | 11.38138 | 79.09409 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/02/2019 | GOVI | | 639.45600 | 639.45600 | | 636.34200 | 636.34200 | | | 0.00 | 0.00 | 0 | 46.00 |
| GOVI | On 02/05/2019 | GOVI | | 650.41500 | 650.41500 | | 647.25000 | 647.25000 | | | 0.00 | 0.00 | 0 | 436.00 |
| GOVI | On 01/08/2019 | GOVI | | 662.96500 | 662.96500 | | 659.74000 | 659.74000 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/03/2019 | Foreign Exchange Future | | 1.75110 | 1.75110 | | 1.76900 | 1.76900 | | 14.80 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/06/2019 | Foreign Exchange Future | | 1.77350 | 1.77350 | | 1.79150 | 1.79150 | | 15.44 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/02/2019 | Bond Future | | 133.53810 | 133.53810 | | 133.53416 | 133.53416 | | | 0.00 | 0.00 | 0 | 355.00 |
| I2025 | On 02/05/2019 | Bond Future | | 135.85720 | 135.85720 | | 135.85365 | 135.85365 | | | 0.00 | 0.00 | 0 | 520.00 |
| I2025 | On 01/08/2019 | Bond Future | | 138.46442 | 138.46442 | | 138.46107 | 138.46107 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 07/02/2019 | Bond Future | | 101.50575 | 101.50575 | | 101.68595 | 101.68595 | | | 0.00 | 0.00 | 0 | 80.00 |
| I2029 | On 02/05/2019 | Bond Future | | 102.19579 | 102.19579 | | 102.37947 | 102.37947 | | | 0.00 | 0.00 | 0 | 2,954.00 |
| I2029 | On 01/08/2019 | Bond Future | | 104.19226 | 104.19226 | | 104.37973 | 104.37973 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 14/08/2015 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/02/2019 | Bond Future | | 104.26140 | 104.26140 | | 104.50799 | 104.50799 | | | 0.00 | 0.00 | 0 | 120.00 |
| I2033 | On 02/05/2019 | Bond Future | | 104.92707 | 104.92707 | | 105.17828 | 105.17828 | | | 0.00 | 0.00 | 0 | 5,970.00 |
| I2033 | On 01/08/2019 | Bond Future | | 106.97682 | 106.97682 | | 107.23311 | 107.23311 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/02/2019 | Bond Future | | 122.06506 | 122.06506 | | 122.06085 | 122.06085 | | | 0.00 | 0.00 | 0 | 2,995.00 |
| I2038 | On 02/05/2019 | Bond Future | | 124.18503 | 124.18503 | | 124.18100 | 124.18100 | | | 0.00 | 0.00 | 0 | 9,441.00 |
| I2038 | On 01/08/2019 | Bond Future | | 126.55830 | 126.55830 | | 126.55452 | 126.55452 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/02/2019 | Bond Future | | 116.31950 | 116.31950 | | 116.31515 | 116.31515 | | | 0.00 | 0.00 | 0 | 2,393.00 |
| I2046 | On 02/05/2019 | Bond Future | | 116.65395 | 116.65395 | | 116.64980 | 116.64980 | | | 0.00 | 0.00 | 0 | 10,458.00 |
| I2046 | On 01/08/2019 | Bond Future | | 118.93283 | 118.93283 | | 118.92898 | 118.92898 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/02/2019 | Bond Future | | 120.73620 | 120.73620 | | 120.60603 | 120.60603 | | | 0.00 | 0.00 | 0 | 3,083.00 |
| I2050 | On 02/05/2019 | Bond Future | | 122.83311 | 122.83311 | | 122.70097 | 122.70097 | | | 0.00 | 0.00 | 0 | 10,571.00 |
| I2050 | On 01/08/2019 | Bond Future | | 123.41450 | 123.41450 | | 123.27993 | 123.27993 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/02/2019 | Index Future | | 256.80700 | 256.80700 | | 256.86000 | 256.86000 | | | 0.00 | 0.00 | 0 | 105.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| IGOV | On 02/05/2019 | Index Future | | | 261.26700 | | 261.26700 | | 261.32200 | 261.32200 | | | 0.00 | 0.00 | 0 | 715.00 |
| IGOV | On 01/08/2019 | Index Future | | | 266.37000 | | 266.37000 | | 266.42700 | 266.42700 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2019 | Jibar Tradeable Future | | | 7.01000 | | 92.99000 | | 7.01000 | 92.99000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2019 | Jibar Tradeable Future | | | 7.03000 | | 92.97000 | | 7.03000 | 92.97000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/03/2019 | Foreign Exchange Future | | | 0.13470 | | 0.13470 | | 0.13580 | 0.13580 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 14/06/2019 | Foreign Exchange Future | | | 0.13340 | | 0.13340 | | 0.13550 | 0.13550 | | | 0.00 | 0.00 | 0 | 2,166.00 |
| KES / R | On 16/09/2019 | Foreign Exchange Future | | | 0.13400 | | 0.13400 | | 0.13500 | 0.13500 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 13/12/2019 | Foreign Exchange Future | | | 0.13480 | | 0.13480 | | 0.13450 | 0.13450 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 16/03/2020 | Foreign Exchange Future | | | 0.13420 | | 0.13420 | | 0.13410 | 0.13410 | | | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/03/2019 | Foreign Exchange Future | | | 1.61200 | | 1.61200 | | 1.62380 | 1.62380 | | 11.93 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 14/06/2019 | Foreign Exchange Future | | | 1.63490 | | 1.63490 | | 1.64680 | 1.64680 | | 13.02 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2019 | Foreign Exchange Future | | | 9.37000 | | 9.37000 | | 9.40610 | 9.40610 | | 11.84 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2019 | Foreign Exchange Future | | | 9.48380 | | 9.48380 | | 9.52040 | 9.52040 | | 12.64 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2019 | Foreign Exchange Future | | | 9.60910 | | 9.60910 | | 9.64620 | 9.64620 | | 12.96 | 0.00 | 0.00 | 0 | 213.00 |
| NZ\$ / R | On 13/12/2019 | Foreign Exchange Future | | | 9.72810 | | 9.72810 | | 9.76670 | 9.76670 | | 13.25 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/03/2020 | Foreign Exchange Future | | | 9.85720 | | 9.85720 | | 9.89840 | 9.89840 | | 13.79 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/03/2019 | Foreign Exchange Future | | | 1.30930 | | 1.30930 | | 1.31430 | 1.31430 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 14/06/2019 | Foreign Exchange Future | | | 1.31550 | | 1.31550 | | 1.32060 | 1.32060 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/03/2019 | Foreign Exchange Future | | | 1.31680 | | 1.31680 | | 1.30840 | 1.30840 | | | 0.00 | 0.00 | 0 | 5.00 |
| QUANTO £ / \$ | On 14/06/2019 | Foreign Exchange Future | | | 1.32250 | | 1.32250 | | 1.31410 | 1.31410 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 16/09/2019 | Foreign Exchange Future | | | 1.32840 | | 1.32840 | | 1.32000 | 1.32000 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 13/12/2019 | Foreign Exchange Future | | | 1.33380 | | 1.33380 | | 1.32520 | 1.32520 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 16/03/2020 | Foreign Exchange Future | | | 1.33950 | | 1.33950 | | 1.33100 | 1.33100 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/03/2019 | Foreign Exchange Future | | | 1.14350 | | 1.14350 | | 1.14280 | 1.14280 | | | 0.00 | 0.00 | 0 | 5.00 |
| QUANTO € / \$ | On 14/06/2019 | Foreign Exchange Future | | | 1.15220 | | 1.15220 | | 1.15150 | 1.15150 | | | 0.00 | 0.00 | 0 | 582.00 |
| QUANTO € / \$ | On 16/09/2019 | Foreign Exchange Future | | | 1.16160 | | 1.16160 | | 1.16090 | 1.16090 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 13/12/2019 | Foreign Exchange Future | | | 1.17040 | | 1.17040 | | 1.16960 | 1.16960 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 16/03/2020 | Foreign Exchange Future | | | 1.18020 | | 1.18020 | | 1.17940 | 1.17940 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2019 | Bond Future | | | 8.71411 | | 111.51244 | | 8.78027 | 111.11873 | | 6.54 | 0.00 | 1,254,514,950.00 | 11,250 | 66,265.00 |
| R186 | On 07/02/2019 | Bond Future | 8.30 | Call | 14.37000 | | 0.01437 | | 8.17000 | 0.00817 | 14.370 | 6.18 | 0.03 | 0.00 | 0 | 210.00 |
| R186 | On 07/02/2019 | Bond Future | 8.50 | Call | 121.89000 | | 0.12189 | | 77.42000 | 0.07742 | 121.890 | 6.36 | 0.17 | 0.00 | 0 | 1,000.00 |
| R186 | On 07/02/2019 | Bond Future | 8.77 | Call | 732.07000 | | 0.73207 | | 539.53000 | 0.53953 | 732.070 | 6.56 | 0.60 | 0.00 | 0 | 1,170.00 |
| R186 | On 07/02/2019 | Bond Future | 9.00 | Put | 79.90000 | | 0.07990 | | 150.94000 | 0.15094 | 79.900 | 6.76 | 0.11 | 0.00 | 0 | 7,500.00 |
| R186 | On 07/02/2019 | Bond Future | 9.10 | Put | 34.64000 | | 0.03464 | | 73.03000 | 0.07303 | 34.640 | 6.88 | 0.06 | 0.00 | 0 | 1,000.00 |
| R186 | On 07/02/2019 | Bond Future | 9.20 | Call | 2,862.97000 | | 2.86297 | | 2,488.20000 | 2.48820 | 2,862.970 | 7.01 | 0.98 | 0.00 | 0 | 3,000.00 |
| R186 | On 07/02/2019 | Bond Future | 9.23 | Call | 3,032.24000 | | 3.03224 | | 2,653.60000 | 2.65360 | 3,032.240 | 7.05 | 0.98 | 0.00 | 0 | 3,000.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|---------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|----------------|-------------|------------------|---------------|
| R186 | On 07/02/2019 | Bond Future | 9.27 | Call | 3,258.58000 | | 3.25858 | 2,875.85000 | 2.87585 | 3,258.580 | 7.10 | 0.99 | 0.00 | 0 | 1,170.00 | |
| R186 | On 07/02/2019 | Bond Future | 9.38 | Call | 3,882.32000 | | 3.88232 | 3,492.93000 | 3.49293 | 3,882.320 | 7.23 | 1.00 | 0.00 | 0 | 6,000.00 | |
| R186 | On 07/02/2019 | Bond Future | 9.50 | Put | 0.59000 | | 0.00059 | 2.00000 | 0.00200 | 0.590 | 7.38 | 0.00 | 0.00 | 0 | 5,000.00 | |
| R186 | On 07/02/2019 | Bond Future | 9.90 | Put | 0.00000 | | 0.00000 | 0.01000 | 0.00001 | 0.000 | 7.66 | 0.00 | 0.00 | 0 | 1,000.00 | |
| R186 | On 07/02/2019 | Bond Future | 9.92 | Put | 0.00000 | | 0.00000 | 0.01000 | 0.00001 | 0.000 | 7.66 | 0.00 | 0.00 | 0 | 1,170.00 | |
| R186 | On 02/05/2019 | Bond Future | 8.76661 | | 113.42355 | | 8.83563 | 113.02344 | | | 6.50 | 0.00 | 708,897,187.50 | 6,250 | 50,844.00 | |
| R186 | On 02/05/2019 | Bond Future | 8.50 | Call | 799.54000 | | 0.79954 | 678.23000 | 0.67823 | 799.540 | 6.17 | 0.34 | 0.00 | 0 | 7,000.00 | |
| R186 | On 02/05/2019 | Bond Future | 8.62 | Call | 1,076.52000 | | 1.07652 | 926.39000 | 0.92639 | 1,076.520 | 6.26 | 0.41 | 0.00 | 0 | 90.00 | |
| R186 | On 02/05/2019 | Bond Future | 8.65 | Call | 1,153.61000 | | 1.15361 | 996.09000 | 0.99609 | 1,153.610 | 6.28 | 0.43 | 0.00 | 0 | 3,250.00 | |
| R186 | On 02/05/2019 | Bond Future | 8.70 | Call | 1,289.44000 | | 1.28944 | 1,119.50000 | 1.11950 | 1,289.440 | 6.31 | 0.46 | 0.00 | 0 | 200.00 | |
| R186 | On 02/05/2019 | Bond Future | 8.80 | Call | 1,585.81000 | | 1.58581 | 1,391.02000 | 1.39102 | 1,585.810 | 6.38 | 0.53 | 0.00 | 0 | 7,500.00 | |
| R186 | On 02/05/2019 | Bond Future | 9.00 | Call | 2,274.38000 | | 2.27438 | 2,031.60000 | 2.03160 | 2,274.380 | 6.50 | 0.65 | 0.00 | 0 | 7,000.00 | |
| R186 | On 02/05/2019 | Bond Future | 9.05 | Put | 835.91000 | | 0.83591 | 982.02000 | 0.98202 | 835.910 | 6.54 | 0.33 | 0.00 | 0 | 3,250.00 | |
| R186 | On 02/05/2019 | Bond Future | 9.20 | Call | 3,082.25000 | | 3.08225 | 2,797.20000 | 2.79720 | 3,082.250 | 6.64 | 0.75 | 0.00 | 0 | 90.00 | |
| R186 | On 02/05/2019 | Bond Future | 9.25 | Call | 3,299.00000 | | 3.29900 | 3,004.55000 | 3.00455 | 3,299.000 | 6.68 | 0.77 | 0.00 | 0 | 3,250.00 | |
| R186 | On 02/05/2019 | Bond Future | 9.30 | Call | 3,523.52000 | | 3.52352 | 3,220.42000 | 3.22042 | 3,523.520 | 6.73 | 0.79 | 0.00 | 0 | 200.00 | |
| R186 | On 02/05/2019 | Bond Future | 9.75 | Put | 173.24000 | | 0.17324 | 215.28000 | 0.21528 | 173.240 | 7.24 | 0.09 | 0.00 | 0 | 7,000.00 | |
| R186 | On 02/05/2019 | Bond Future | 9.96 | Put | 107.49000 | | 0.10749 | 135.29000 | 0.13529 | 107.490 | 7.50 | 0.06 | 0.00 | 0 | 90.00 | |
| R186 | On 02/05/2019 | Bond Future | 10.02 | Put | 92.23000 | | 0.09223 | 116.62000 | 0.11662 | 92.230 | 7.55 | 0.05 | 0.00 | 0 | 3,250.00 | |
| R186 | On 02/05/2019 | Bond Future | 10.07 | Put | 78.90000 | | 0.07890 | 100.34000 | 0.10034 | 78.900 | 7.55 | 0.04 | 0.00 | 0 | 200.00 | |
| R186 | On 01/08/2019 | Bond Future | 8.81213 | | 110.31143 | | 8.88447 | 109.90379 | | | 6.83 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 01/08/2019 | Bond Future | 8.30 | Call | 860.30000 | | 0.86030 | 753.66000 | 0.75366 | 860.300 | 6.24 | 0.29 | 0.00 | 0 | 6,000.00 | |
| R186 | On 01/08/2019 | Bond Future | 9.05 | Call | 2,888.80000 | | 2.88880 | 2,652.96000 | 2.65296 | 2,888.800 | 6.87 | 0.61 | 0.00 | 0 | 6,000.00 | |
| R186 | On 01/08/2019 | Bond Future | 10.08 | Put | 404.83000 | | 0.40483 | 462.47000 | 0.46247 | 404.830 | 8.00 | 0.13 | 0.00 | 0 | 6,000.00 | |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R197 | On 07/02/2019 | Bond Future | | | 300.25299 | | 300.25299 | 300.24512 | 300.24512 | | | 0.00 | 0.00 | 0 | 5.00 | |
| R197 | On 02/05/2019 | Bond Future | | | 305.46739 | | 305.46739 | 305.46042 | 305.46042 | | | 0.00 | 0.00 | 0 | 2,350.00 | |
| R197 | On 01/08/2019 | Bond Future | | | 303.87709 | | 303.87709 | 303.87054 | 303.87054 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R202 | On 07/02/2019 | Bond Future | | | 234.90681 | | 234.90681 | 235.17068 | 235.17068 | | | 0.00 | 0.00 | 0 | 948.00 | |
| R202 | On 02/05/2019 | Bond Future | | | 238.98618 | | 238.98618 | 239.25572 | 239.25572 | | | 0.00 | 0.00 | 0 | 8,266.00 | |
| R202 | On 01/08/2019 | Bond Future | | | 239.64058 | | 239.64058 | 239.91575 | 239.91575 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2023 | On 07/02/2019 | Bond Future | | | 7.88160 | | 103.07811 | 7.94786 | 102.85328 | | 2.99 | 0.00 | 0.00 | 0 | 32,282.00 | |
| R2023 | On 02/05/2019 | Bond Future | | | 7.90393 | | 100.91599 | 7.97468 | 100.68769 | | 3.22 | 0.00 | 571,689,083.35 | 5,665 | 64,925.00 | |
| R2023 | On 01/08/2019 | Bond Future | | | 7.90579 | | 102.86341 | 7.98215 | 102.63092 | | 3.47 | 0.00 | 0.00 | 0 | 0.00 | |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2030 | On 07/02/2019 | Bond Future | | | 9.23472 | | 91.85700 | | 9.30077 | 91.43449 | | 9.08 | 0.00 | 0.00 | 0 | 32,299.00 |
| R2030 | On 07/02/2019 | Bond Future | 8.90 | Call | 51.17000 | | 0.05117 | | 31.84000 | 0.03184 | 51.170 | 8.65 | 0.08 | 0.00 | 0 | 1,320.00 |
| R2030 | On 07/02/2019 | Bond Future | 9.18 | Call | 463.48000 | | 0.46348 | | 331.08000 | 0.33108 | 463.480 | 9.00 | 0.41 | 0.00 | 0 | 3,960.00 |
| R2030 | On 07/02/2019 | Bond Future | 9.60 | Call | 2,363.27000 | | 2.36327 | | 1,995.73000 | 1.99573 | 2,363.270 | 9.57 | 0.92 | 0.00 | 0 | 1,320.00 |
| R2030 | On 07/02/2019 | Bond Future | 9.68 | Call | 2,829.50000 | | 2.82950 | | 2,440.87000 | 2.44087 | 2,829.500 | 9.71 | 0.96 | 0.00 | 0 | 3,960.00 |
| R2030 | On 07/02/2019 | Bond Future | 10.20 | Put | 0.19000 | | 0.00019 | | 0.70000 | 0.00070 | 0.190 | 10.56 | 0.00 | 0.00 | 0 | 3,960.00 |
| R2030 | On 02/05/2019 | Bond Future | | | 9.29325 | | 93.43124 | | 9.36152 | 93.00179 | | 9.06 | 0.00 | 0.00 | 0 | 48,227.00 |
| R2030 | On 02/05/2019 | Bond Future | 8.90 | Call | 665.11000 | | 0.66511 | | 561.03000 | 0.56103 | 665.110 | 8.35 | 0.27 | 0.00 | 0 | 3,000.00 |
| R2030 | On 02/05/2019 | Bond Future | 9.40 | Call | 2,072.05000 | | 2.07205 | | 1,844.07000 | 1.84407 | 2,072.050 | 8.96 | 0.57 | 0.00 | 0 | 3,000.00 |
| R2030 | On 02/05/2019 | Bond Future | 10.20 | Put | 280.26000 | | 0.28026 | | 339.31000 | 0.33931 | 280.260 | 10.05 | 0.12 | 0.00 | 0 | 3,000.00 |
| R2030 | On 01/08/2019 | Bond Future | | | 9.34992 | | 91.22902 | | 9.42078 | 90.79143 | | 9.50 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 07/02/2019 | Bond Future | | | 9.47510 | | 93.94644 | | 9.53620 | 93.52339 | | 9.90 | 0.00 | 0.00 | 0 | 21,390.00 |
| R2032 | On 02/05/2019 | Bond Future | | | 9.53420 | | 91.40044 | | 9.59722 | 90.97042 | | 10.29 | 0.00 | 0.00 | 0 | 38,718.00 |
| R2032 | On 01/08/2019 | Bond Future | | | 9.58996 | | 93.16453 | | 9.65512 | 92.72647 | | 10.28 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/02/2019 | Bond Future | | | 9.62535 | | 97.96627 | | 9.69149 | 97.45742 | | 10.56 | 0.00 | 0.00 | 0 | 11,457.00 |
| R2035 | On 02/05/2019 | Bond Future | | | 9.68236 | | 95.14628 | | 9.75044 | 94.62901 | | 11.01 | 0.00 | 0.00 | 0 | 72,280.00 |
| R2035 | On 01/08/2019 | Bond Future | | | 9.73726 | | 96.98237 | | 9.80753 | 96.45542 | | 11.02 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 07/02/2019 | Bond Future | | | 9.69469 | | 90.20158 | | 9.76071 | 89.69023 | | 11.62 | 0.00 | 0.00 | 0 | 38,788.00 |
| R2037 | On 02/05/2019 | Bond Future | | | 9.75398 | | 91.74744 | | 9.82189 | 91.22766 | | 11.57 | 0.00 | 189,641,958.48 | 2,067 | 56,904.00 |
| R2037 | On 01/08/2019 | Bond Future | | | 9.81291 | | 89.26232 | | 9.88299 | 88.73270 | | 12.15 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/02/2019 | Bond Future | | | 9.75456 | | 93.60641 | | 9.83061 | 92.97219 | | 12.01 | 0.00 | 0.00 | 0 | 10,535.00 |
| R2040 | On 02/05/2019 | Bond Future | | | 9.81312 | | 95.21059 | | 9.89132 | 94.56582 | | 11.97 | 0.00 | 0.00 | 0 | 19,935.00 |
| R2040 | On 02/05/2019 | Bond Future | 9.60 | Call | 1,448.26000 | | 1.44826 | | 1,224.42000 | 1.22442 | 1,448.260 | 11.29 | 0.39 | 0.00 | 0 | 1,150.00 |
| R2040 | On 02/05/2019 | Bond Future | 10.20 | Call | 4,241.90000 | | 4.24190 | | 3,805.98000 | 3.80598 | 4,241.900 | 12.26 | 0.71 | 0.00 | 0 | 1,150.00 |
| R2040 | On 01/08/2019 | Bond Future | | | 9.87143 | | 92.54208 | | 9.95209 | 91.88503 | | 12.59 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/02/2019 | Bond Future | | | 9.77919 | | 90.72974 | | 9.85018 | 90.12705 | | 12.60 | 0.00 | 5,262,324.92 | 58 | 27,776.00 |
| R2044 | On 02/05/2019 | Bond Future | | | 9.83547 | | 92.28467 | | 9.90841 | 91.67197 | | 12.56 | 0.00 | 0.00 | 0 | 21,495.00 |
| R2044 | On 01/08/2019 | Bond Future | | | 9.89148 | | 89.68479 | | 9.96665 | 89.06039 | | 13.23 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 01/08/2019 | Bond Future | 9.36 | Call | 1,419.18000 | | 1.41918 | | 1,248.44000 | 1.24844 | 1,419.180 | 12.23 | 0.30 | 0.00 | 0 | 100.00 |
| R2044 | On 01/08/2019 | Bond Future | 9.86 | Call | 3,224.75000 | | 3.22475 | | 2,926.78000 | 2.92678 | 3,224.750 | 13.05 | 0.51 | 0.00 | 0 | 100.00 |
| R2044 | On 01/08/2019 | Bond Future | 10.53 | Put | 1,540.85000 | | 1.54085 | | 1,721.77000 | 1.72177 | 1,540.850 | 14.08 | 0.27 | 0.00 | 0 | 100.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2048 | On 07/02/2019 | Bond Future | | | 9.75925 | | 94.28797 | | 9.83030 | 93.66715 | | 12.40 | 0.00 | 0.00 | 0 | 83,523.00 |
| R2048 | On 02/05/2019 | Bond Future | | | 9.81035 | | 91.46829 | | 9.88328 | 90.83723 | | 12.99 | 0.00 | 0.00 | 0 | 92,177.00 |
| R2048 | On 01/08/2019 | Bond Future | | | 9.85966 | | 93.23345 | | 9.93471 | 92.59040 | | 13.06 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 07/02/2019 | Bond Future | | | 6.24177 | | 101.44405 | | 6.23888 | 101.44662 | | 0.28 | 0.00 | 0.00 | 0 | 10,937.00 |
| R207 | On 02/05/2019 | Bond Future | | | 5.82397 | | 103.18258 | | 5.81960 | 103.18553 | | 0.26 | 0.00 | 0.00 | 0 | 4,727.00 |
| R207 | On 01/08/2019 | Bond Future | | | 4.64514 | | 101.53175 | | 4.63780 | 101.53499 | | 0.20 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207/R203 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 07/02/2019 | Bond Future | | | 7.04063 | | 101.92676 | | 7.05560 | 101.89772 | | 1.10 | 0.00 | 0.00 | 0 | 7,341.00 |
| R208 | On 02/05/2019 | Bond Future | | | 6.97852 | | 100.27315 | | 6.99524 | 100.24395 | | 1.24 | 0.00 | 0.00 | 0 | 10,622.00 |
| R208 | On 01/08/2019 | Bond Future | | | 6.84138 | | 102.20835 | | 6.86062 | 102.17880 | | 1.30 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 07/02/2019 | Bond Future | | | 9.56379 | | 74.64859 | | 9.62977 | 74.21512 | | 11.88 | 0.00 | 335,918,655.00 | 4,500 | 15,148.00 |
| R209 | On 07/02/2019 | Bond Future | 9.04 | Call | 5.60000 | | 0.00560 | | 3.25000 | 0.00325 | 5.600 | 10.77 | 0.01 | 0.00 | 0 | 4,000.00 |
| R209 | On 07/02/2019 | Bond Future | 9.54 | Call | 574.78000 | | 0.57478 | | 418.46000 | 0.41846 | 574.780 | 11.56 | 0.47 | 0.00 | 0 | 4,000.00 |
| R209 | On 07/02/2019 | Bond Future | 10.20 | Put | 6.34000 | | 0.00634 | | 15.94000 | 0.01594 | 6.340 | 12.75 | 0.01 | 0.00 | 0 | 4,000.00 |
| R209 | On 02/05/2019 | Bond Future | | | 9.61527 | | 72.77933 | | 9.68302 | 72.33870 | | 12.42 | 0.00 | 327,506,985.00 | 4,500 | 110,825.00 |
| R209 | On 02/05/2019 | Bond Future | 9.35 | Call | 1,038.73000 | | 1.03873 | | 897.24000 | 0.89724 | 1,038.730 | 11.78 | 0.36 | 0.00 | 0 | 760.00 |
| R209 | On 02/05/2019 | Bond Future | 9.95 | Call | 3,134.31000 | | 3.13431 | | 2,847.80000 | 2.84780 | 3,134.310 | 12.71 | 0.69 | 0.00 | 0 | 760.00 |
| R209 | On 02/05/2019 | Bond Future | 10.50 | Put | 352.68000 | | 0.35268 | | 420.55000 | 0.42055 | 352.680 | 13.90 | 0.13 | 0.00 | 0 | 11,560.00 |
| R209 | On 02/05/2019 | Bond Future | 10.71 | Put | 237.48000 | | 0.23748 | | 286.01000 | 0.28601 | 237.480 | 14.40 | 0.09 | 0.00 | 0 | 760.00 |
| R209 | On 01/08/2019 | Bond Future | | | 9.66376 | | 74.18402 | | 9.73348 | 73.73503 | | 12.51 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 07/02/2019 | Bond Future | | | 188.05370 | | 188.05370 | | 188.04757 | 188.04757 | | | 0.00 | 0.00 | 0 | 2,020.00 |
| R210 | On 02/05/2019 | Bond Future | | | 188.76410 | | 188.76410 | | 188.75849 | 188.75849 | | | 0.00 | 0.00 | 0 | 1,268.00 |
| R210 | On 01/08/2019 | Bond Future | | | 192.45187 | | 192.45187 | | 192.44645 | 192.44645 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| R212 | On 07/02/2019 | Bond Future | 156.29126 | | 156.29126 | | 156.28755 | 156.28755 | | | 0.00 | 0.00 | 0 | 3,450.00 |
| R212 | On 02/05/2019 | Bond Future | 159.00554 | | 159.00554 | | 159.00224 | 159.00224 | | | 0.00 | 0.00 | 0 | 1,526.00 |
| R212 | On 01/08/2019 | Bond Future | 162.04050 | | 162.04050 | | 162.03745 | 162.03745 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/02/2019 | Bond Future | 9.35492 | | 86.38066 | | 9.41601 | 85.99681 | | 9.58 | 0.00 | 0.00 | 0 | 2,102.00 |
| R213 | On 02/05/2019 | Bond Future | 9.40881 | | 84.31260 | | 9.47177 | 83.92250 | | 10.00 | 0.00 | 0.00 | 0 | 31,013.00 |
| R213 | On 01/08/2019 | Bond Future | 9.45960 | | 85.93964 | | 9.52471 | 85.54218 | | 10.08 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/02/2019 | Bond Future | 9.73417 | | 73.81957 | | 9.80520 | 73.33386 | | 12.75 | 0.00 | 0.00 | 0 | 10,546.00 |
| R214 | On 02/05/2019 | Bond Future | 9.78481 | | 71.78975 | | 9.85768 | 71.29592 | | 13.34 | 0.00 | 0.00 | 0 | 21,437.00 |
| R214 | On 01/08/2019 | Bond Future | 9.83359 | | 73.17513 | | 9.90852 | 72.67194 | | 13.40 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 18/03/2019 | Foreign Exchange Future | 10.13300 | | 10.13300 | | 10.20290 | 10.20290 | | 12.47 | 0.00 | 0.00 | 0 | 1,200.00 |
| SGD / R | On 14/06/2019 | Foreign Exchange Future | 10.26290 | | 10.26290 | | 10.33330 | 10.33330 | | 13.14 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 18/03/2019 | Foreign Exchange Future | 2.52280 | | 2.52280 | | 2.55670 | 2.55670 | | 16.86 | 0.00 | 0.00 | 0 | 25,000.00 |
| TRY / R | On 14/06/2019 | Foreign Exchange Future | 2.43720 | | 2.43720 | | 2.46970 | 2.46970 | | 17.78 | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 6,443,850,245.44 | 407,071 | 8 083 044.00 |
| Grand Total: | | | | | | | | | | | | 6,443,850,245.44 | 407,071 | 8 083 044.00 |