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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/02/2019

| 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 28/02/2019 | Any day expiry | 13.92090 | 13.92090 | | 13.85530 | 13.85530 | | 13.45 | 0.00 | 0.00 | 0 | 2,259.00 | |
| \$ / R | On 28/02/2019 | Any day expiry | 13.00 | Put | 0.03510 | 0.00004 | 0.07410 | 0.00007 | 0.035 | 39.59 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 13.70 | Put | 3.01340 | 0.00301 | 14.86550 | 0.01487 | 3.013 | 18.85 | 0.05 | 0.00 | 0 | 600.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.20 | Put | 280.91180 | 0.28091 | 350.27570 | 0.35028 | 280.912 | 20.34 | 0.97 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.25 | Call | 1.08920 | 0.00109 | 4.20450 | 0.00420 | 1.089 | 21.48 | 0.02 | 0.00 | 0 | 600.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.25 | Put | 330.18920 | 0.33019 | 398.90450 | 0.39890 | 330.189 | 21.48 | 0.98 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.52 | Call | 0.10860 | 0.00011 | 1.19120 | 0.00119 | 0.109 | 27.68 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.75 | Call | 0.04080 | 0.00004 | 0.32990 | 0.00033 | 0.041 | 34.12 | 0.00 | 0.00 | 0 | 600.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 15.27 | Call | 0.01980 | 0.00002 | 0.02710 | 0.00003 | 0.020 | 50.06 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 15.63 | Call | 0.01220 | 0.00001 | 0.02220 | 0.00002 | 0.012 | 59.87 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 04/03/2019 | Any day expiry | 13.92740 | | 13.92740 | 13.86180 | 13.86180 | | 12.25 | 0.00 | 0.00 | 0 | 74.00 | |
| \$ / R | On 05/03/2019 | Any day expiry | 13.92900 | | 13.92900 | 13.86340 | 13.86340 | | 12.46 | 0.00 | 0.00 | 0 | 10,080.00 | |
| \$ / R | On 05/03/2019 | Any day expiry | 13.40 | Call | 533.52220 | 0.53352 | 470.72790 | 0.47073 | 533.522 | 17.01 | 0.96 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 05/03/2019 | Any day expiry | 13.45 | Put | 6.08680 | 0.00609 | 9.92260 | 0.00992 | 6.087 | 16.60 | 0.05 | 0.00 | 0 | 100,000.00 |
| \$ / R | On 05/03/2019 | Any day expiry | 13.50 | Call | 437.18980 | 0.43719 | 376.78300 | 0.37678 | 437.190 | 16.18 | 0.94 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 05/03/2019 | Any day expiry | 13.70 | Put | 26.32340 | 0.02632 | 41.83660 | 0.04184 | 26.323 | 14.53 | 0.18 | 0.00 | 0 | 100,000.00 |

| 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 05/03/2019 | Any day expiry | 13.70 | Call | 255.32340 | | 0.25532 | | 205.23660 | 0.20524 | 255.323 | 14.53 | 0.82 | 0.00 | 0 | 100,000.00 |
| \$ / R | On 08/03/2019 | Any day expiry | | | 13.93390 | | 13.93390 | | 13.86830 | 13.86830 | | 13.18 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/03/2019 | Any day expiry | 13.70 | Put | 41.41760 | | 0.04142 | | 61.54280 | 0.06154 | 41.418 | 14.45 | 0.22 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 11/03/2019 | Any day expiry | | | 13.93890 | | 13.93890 | | 13.87320 | 13.87320 | | 12.95 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/03/2019 | Any day expiry | 13.94 | Put | 131.46720 | | 0.13147 | | 178.47890 | 0.17848 | 131.467 | 12.98 | 0.50 | 0.00 | 0 | 27,500.00 |
| \$ / R | On 11/03/2019 | Any day expiry | 15.15 | Call | 1.39230 | | 0.00139 | | 1.54920 | 0.00155 | 1.392 | 19.18 | 0.01 | 0.00 | 0 | 27,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | | | 13.95040 | | 13.95040 | | 13.88460 | 13.88460 | | 13.47 | 0.00 | 1,739,210,318.40 | 124,671 | 765,166.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 10.33 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 19.58 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 11.74 | Put | 0.08050 | | 0.00008 | | 0.10720 | 0.00011 | 0.081 | 22.82 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.47 | Put | 0.74740 | | 0.00075 | | 1.20240 | 0.00120 | 0.747 | 18.69 | 0.00 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.51 | Put | 0.85060 | | 0.00085 | | 1.36170 | 0.00136 | 0.851 | 18.47 | 0.00 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.80 | Put | 1.94110 | | 0.00194 | | 2.67700 | 0.00268 | 1.941 | 16.53 | 0.01 | 0.00 | 0 | 7,520.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.90 | Put | 2.60760 | | 0.00261 | | 3.45660 | 0.00346 | 2.608 | 15.84 | 0.01 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.92 | Put | 2.76970 | | 0.00277 | | 3.64350 | 0.00364 | 2.770 | 15.70 | 0.02 | 0.00 | 0 | 139,342.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.00 | Put | 3.54070 | | 0.00354 | | 4.52340 | 0.00452 | 3.541 | 15.15 | 0.02 | 0.00 | 0 | 15,434.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.05 | Put | 4.14330 | | 0.00414 | | 5.20290 | 0.00520 | 4.143 | 14.81 | 0.02 | 0.00 | 0 | 1,155.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.12 | Put | 5.18820 | | 0.00519 | | 6.36970 | 0.00637 | 5.188 | 14.33 | 0.03 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.15 | Put | 5.72320 | | 0.00572 | | 6.96330 | 0.00696 | 5.723 | 14.12 | 0.03 | 0.00 | 0 | 10,125.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.25 | Put | 8.00630 | | 0.00801 | | 11.21740 | 0.01122 | 8.006 | 13.44 | 0.05 | 0.00 | 0 | 225,407.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.33 | Put | 12.73500 | | 0.01274 | | 18.10700 | 0.01811 | 12.735 | 13.44 | 0.07 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.36 | Put | 15.02750 | | 0.01503 | | 21.42300 | 0.02142 | 15.028 | 13.44 | 0.08 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.46 | Put | 25.26500 | | 0.02527 | | 35.99520 | 0.03600 | 25.265 | 13.45 | 0.12 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.50 | Call | 481.08430 | | 0.48108 | | 428.15640 | 0.42816 | 481.084 | 13.45 | 0.86 | 0.00 | 0 | 145.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.50 | Put | 30.68430 | | 0.03068 | | 43.55640 | 0.04356 | 30.684 | 13.45 | 0.14 | 0.00 | 0 | 7,550.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.55 | Put | 38.71520 | | 0.03872 | | 54.58390 | 0.05458 | 38.715 | 13.45 | 0.17 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.60 | Call | 398.70150 | | 0.39870 | | 352.09510 | 0.35210 | 398.702 | 13.45 | 0.80 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.60 | Put | 48.30150 | | 0.04830 | | 67.49510 | 0.06750 | 48.301 | 13.45 | 0.20 | 0.00 | 0 | 6,570.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.62 | Put | 52.60810 | | 0.05261 | | 73.21650 | 0.07322 | 52.608 | 13.46 | 0.21 | 0.00 | 0 | 6,432.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.68 | Put | 67.27850 | | 0.06728 | | 92.37330 | 0.09237 | 67.279 | 13.46 | 0.26 | 0.00 | 0 | 14,200.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.70 | Put | 72.78350 | | 0.07278 | | 99.44300 | 0.09944 | 72.784 | 13.46 | 0.27 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.72 | Put | 78.61060 | | 0.07861 | | 106.86040 | 0.10686 | 78.611 | 13.46 | 0.29 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.79 | Put | 101.65300 | | 0.10165 | | 135.61430 | 0.13561 | 101.653 | 13.46 | 0.35 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.82 | Put | 112.83700 | | 0.11284 | | 149.27670 | 0.14928 | 112.837 | 13.46 | 0.37 | 0.00 | 0 | 2,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.85 | Put | 124.83220 | | 0.12483 | | 163.74390 | 0.16374 | 124.832 | 13.46 | 0.40 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.86 | Put | 129.01320 | | 0.12901 | | 168.74500 | 0.16875 | 129.013 | 13.46 | 0.41 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.90 | Put | 146.66120 | | 0.14666 | | 189.63080 | 0.18963 | 146.661 | 13.47 | 0.45 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.95 | Call | 171.21160 | | 0.17121 | | 154.01090 | 0.15401 | 171.212 | 13.47 | 0.51 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.00 | Call | 150.38730 | | 0.15039 | | 135.84140 | 0.13584 | 150.387 | 13.68 | 0.46 | 0.00 | 0 | 100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.00 | Put | 199.98730 | | 0.19999 | | 251.24140 | 0.25124 | 199.987 | 13.68 | 0.54 | 0.00 | 0 | 29,200.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.04 | Put | 224.92050 | | 0.22492 | | 278.08880 | 0.27809 | 224.920 | 13.86 | 0.57 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.20 | Call | 87.55970 | | 0.08756 | | 80.83000 | 0.08083 | 87.560 | 14.55 | 0.30 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.25 | Call | 76.17090 | | 0.07617 | | 70.77460 | 0.07077 | 76.171 | 14.76 | 0.27 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.28 | Put | 399.62420 | | 0.39962 | | 460.72620 | 0.46073 | 399.624 | 14.89 | 0.75 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.30 | Put | 415.79100 | | 0.41579 | | 477.32020 | 0.47732 | 415.791 | 14.98 | 0.76 | 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 |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.30 | Call | 66.19100 | 0.06619 | 61.92020 | 0.06192 | 66.191 | 14.98 | 0.24 | 0.00 | 0 | 250.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.35 | Put | 457.06840 | 0.45707 | 519.54240 | 0.51954 | 457.068 | 15.20 | 0.79 | 0.00 | 0 | 139,342.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.44 | Put | 534.09810 | 0.53410 | 597.88220 | 0.59788 | 534.098 | 15.59 | 0.83 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.45 | Put | 542.84820 | 0.54285 | 606.75070 | 0.60675 | 542.848 | 15.63 | 0.83 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.46 | Call | 42.03380 | 0.04203 | 40.24990 | 0.04025 | 42.034 | 15.67 | 0.16 | 0.00 | 0 | 6,332.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.48 | Call | 39.70420 | 0.03970 | 38.13470 | 0.03813 | 39.704 | 15.76 | 0.15 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.50 | Call | 37.50320 | 0.03750 | 36.13160 | 0.03613 | 37.503 | 15.84 | 0.15 | 0.00 | 0 | 225,780.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.50 | Put | 587.10320 | 0.58710 | 651.53160 | 0.65153 | 587.103 | 15.84 | 0.85 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.53 | Put | 614.02830 | 0.61403 | 678.72280 | 0.67872 | 614.028 | 15.97 | 0.86 | 0.00 | 0 | 108.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.56 | Put | 641.20670 | 0.64121 | 706.13440 | 0.70613 | 641.207 | 16.10 | 0.87 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.65 | Put | 724.06880 | 0.72407 | 789.08060 | 0.78908 | 724.069 | 16.49 | 0.90 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.74 | Put | 808.00740 | 0.80801 | 873.31100 | 0.87331 | 808.007 | 16.76 | 0.92 | 0.00 | 0 | 24,325.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.80 | Call | 15.20060 | 0.01520 | 14.83730 | 0.01484 | 15.201 | 16.94 | 0.07 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.81 | Put | 874.32170 | 0.87432 | 939.77680 | 0.93978 | 874.322 | 16.97 | 0.94 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.82 | Put | 883.85770 | 0.88386 | 949.33000 | 0.94933 | 883.858 | 17.00 | 0.94 | 0.00 | 0 | 4,145.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.83 | Put | 893.40750 | 0.89341 | 958.89660 | 0.95890 | 893.408 | 17.03 | 0.94 | 0.00 | 0 | 10,010.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.84 | Put | 902.97150 | 0.90297 | 968.47610 | 0.96848 | 902.971 | 17.06 | 0.94 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.00 | Call | 7.98330 | 0.00798 | 7.84670 | 0.00785 | 7.983 | 17.53 | 0.04 | 0.00 | 0 | 1,260.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.04 | Put | 1,096.61420 | 1.09661 | 1,162.29880 | 1.16230 | 1,096.614 | 17.65 | 0.97 | 0.00 | 0 | 63,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.10 | Put | 1,155.37610 | 1.15538 | 1,221.08380 | 1.22108 | 1,155.376 | 17.83 | 0.97 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.12 | Put | 1,175.01410 | 1.17501 | 1,240.72790 | 1.24073 | 1,175.014 | 17.89 | 0.97 | 0.00 | 0 | 99,824.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.13 | Put | 1,184.84170 | 1.18484 | 1,250.55820 | 1.25056 | 1,184.842 | 17.92 | 0.98 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.17 | Call | 4.60540 | 0.00461 | 4.53110 | 0.00453 | 4.605 | 18.04 | 0.02 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.19 | Put | 1,243.91700 | 1.24392 | 1,309.64650 | 1.30965 | 1,243.917 | 18.10 | 0.98 | 0.00 | 0 | 41,300.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.20 | Put | 1,253.77970 | 1.25378 | 1,319.51090 | 1.31951 | 1,253.780 | 18.13 | 0.98 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.22 | Call | 3.91800 | 0.00392 | 3.85260 | 0.00385 | 3.918 | 18.19 | 0.02 | 0.00 | 0 | 2,785.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.25 | Call | 3.55640 | 0.00356 | 3.49580 | 0.00350 | 3.556 | 18.27 | 0.02 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.32 | Put | 1,372.43840 | 1.37244 | 1,438.35980 | 1.43836 | 1,372.438 | 18.48 | 0.99 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.40 | Call | 2.28690 | 0.00229 | 2.45910 | 0.00246 | 2.287 | 18.82 | 0.01 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.45 | Call | 2.03470 | 0.00203 | 2.19610 | 0.00220 | 2.035 | 19.07 | 0.01 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.46 | Call | 1.98830 | 0.00199 | 2.14750 | 0.00215 | 1.988 | 19.12 | 0.01 | 0.00 | 0 | 108.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.50 | Call | 1.81450 | 0.00181 | 1.96520 | 0.00197 | 1.814 | 19.31 | 0.01 | 0.00 | 0 | 3,050.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.54 | Call | 1.65830 | 0.00166 | 1.80070 | 0.00180 | 1.658 | 19.51 | 0.01 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.66 | Call | 1.27700 | 0.00128 | 1.39620 | 0.00140 | 1.277 | 20.11 | 0.01 | 0.00 | 0 | 139,342.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.81 | Call | 0.93790 | 0.00094 | 1.03240 | 0.00103 | 0.938 | 20.85 | 0.00 | 0.00 | 0 | 10.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.83 | Call | 0.90140 | 0.00090 | 0.99300 | 0.00099 | 0.901 | 20.95 | 0.00 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.89 | Call | 0.80180 | 0.00080 | 0.88520 | 0.00089 | 0.802 | 21.25 | 0.00 | 0.00 | 0 | 4,145.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.00 | Call | 0.65210 | 0.00065 | 0.72220 | 0.00072 | 0.652 | 21.79 | 0.00 | 0.00 | 0 | 1,906.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.13 | Call | 0.51730 | 0.00052 | 0.57440 | 0.00057 | 0.517 | 22.44 | 0.00 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.18 | Call | 0.47490 | 0.00047 | 0.52770 | 0.00053 | 0.475 | 22.68 | 0.00 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.30 | Call | 0.38980 | 0.00039 | 0.43360 | 0.00043 | 0.390 | 23.28 | 0.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.38 | Call | 0.34370 | 0.00034 | 0.38250 | 0.00038 | 0.344 | 23.68 | 0.00 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.58 | Call | 0.25600 | 0.00026 | 0.28470 | 0.00028 | 0.256 | 24.67 | 0.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.60 | Call | 0.24900 | 0.00025 | 0.27680 | 0.00028 | 0.249 | 24.77 | 0.00 | 0.00 | 0 | 50.00 |

| 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 | 16.96 | Call | 0.19770 | 0.00020 | 0.25240 | 0.00025 | 0.198 | 27.03 | 0.00 | 0.00 | 0 | 12,600.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.97 | Call | 0.19750 | 0.00020 | 0.25240 | 0.00025 | 0.198 | 27.10 | 0.00 | 0.00 | 0 | 63,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.02 | Call | 0.19660 | 0.00020 | 0.25210 | 0.00025 | 0.197 | 27.46 | 0.00 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.08 | Call | 0.19570 | 0.00020 | 0.25210 | 0.00025 | 0.196 | 27.90 | 0.00 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.09 | Call | 0.19560 | 0.00020 | 0.25210 | 0.00025 | 0.196 | 27.97 | 0.00 | 0.00 | 0 | 99,824.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.10 | Call | 0.19550 | 0.00020 | 0.25210 | 0.00025 | 0.196 | 28.04 | 0.00 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.23 | Call | 0.19450 | 0.00019 | 0.25300 | 0.00025 | 0.194 | 28.98 | 0.00 | 0.00 | 0 | 41,300.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.30 | Call | 0.19430 | 0.00019 | 0.25390 | 0.00025 | 0.194 | 29.49 | 0.00 | 0.00 | 0 | 10,125.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.50 | Call | 0.19510 | 0.00020 | 0.25790 | 0.00026 | 0.195 | 30.93 | 0.00 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 18.00 | Call | 0.20420 | 0.00020 | 0.27610 | 0.00028 | 0.204 | 34.55 | 0.00 | 0.00 | 0 | 14,200.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 18.40 | Call | 0.11060 | 0.00011 | 0.11740 | 0.00012 | 0.111 | 35.64 | 0.00 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 22/03/2019 | Any day expiry | | | 13.95700 | 13.95700 | 13.89120 | 13.89120 | | 13.80 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/03/2019 | Any day expiry | 13.80 | Call | 276.93980 | 0.27694 | 248.57560 | 0.24858 | 276.940 | 13.54 | 0.64 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 22/03/2019 | Any day expiry | 14.20 | Call | 109.83920 | 0.10984 | 102.30970 | 0.10231 | 109.839 | 14.84 | 0.33 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 27/03/2019 | Any day expiry | | | 13.96520 | 13.96520 | 13.89950 | 13.89950 | | 13.84 | 0.00 | 0.00 | 0 | 3,731.00 |
| \$ / R | On 27/03/2019 | Any day expiry | 13.88 | Put | 171.43020 | 0.17143 | 214.29570 | 0.21430 | 171.430 | 13.74 | 0.43 | 0.00 | 0 | 32,000.00 |
| \$ / R | On 27/03/2019 | Any day expiry | 14.00 | Put | 234.73400 | 0.23473 | 285.28940 | 0.28529 | 234.734 | 14.04 | 0.52 | 0.00 | 0 | 65,000.00 |
| \$ / R | On 28/03/2019 | Any day expiry | | | 13.96690 | 13.96690 | 13.90110 | 13.90110 | | 13.90 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/03/2019 | Any day expiry | 13.84 | Call | 284.26480 | 0.28426 | 0.00000 | 0.00000 | 284.265 | 13.74 | 0.60 | 130,071,761.82 | 15,600 | 15,000.00 |
| \$ / R | On 28/03/2019 | Any day expiry | 14.00 | Call | 205.44050 | 0.20544 | 190.65750 | 0.19066 | 205.440 | 14.09 | 0.48 | 0.00 | 0 | 6,500.00 |
| \$ / R | On 29/03/2019 | Any day expiry | | | 13.96850 | 13.96850 | 13.90280 | 13.90280 | | 14.00 | 0.00 | 0.00 | 0 | 3,708.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 13.00 | Put | 9.05340 | 0.00905 | 12.91720 | 0.01292 | 9.053 | 14.35 | 0.04 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 13.45 | Put | 44.10080 | 0.04410 | 63.26640 | 0.06327 | 44.101 | 13.29 | 0.16 | 0.00 | 0 | 600.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 13.87 | Call | 273.77190 | 0.27377 | 250.77290 | 0.25077 | 273.772 | 13.89 | 0.58 | 0.00 | 0 | 600.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.20 | Put | 374.40290 | 0.37440 | 431.94930 | 0.43195 | 374.403 | 14.97 | 0.64 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.25 | Put | 410.82490 | 0.41082 | 469.65390 | 0.46965 | 410.825 | 15.17 | 0.67 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.40 | Call | 95.66620 | 0.09567 | 91.80040 | 0.09180 | 95.666 | 15.75 | 0.26 | 0.00 | 0 | 600.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.67 | Call | 55.51480 | 0.05551 | 54.38850 | 0.05439 | 55.515 | 16.80 | 0.16 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 15.43 | Call | 11.35900 | 0.01136 | 11.63900 | 0.01164 | 11.359 | 19.22 | 0.04 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 15.79 | Call | 4.73130 | 0.00473 | 5.00620 | 0.00501 | 4.731 | 19.87 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/04/2019 | Any day expiry | | | 13.97520 | 13.97520 | 13.90950 | 13.90950 | | 14.22 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 04/04/2019 | Any day expiry | | | 13.97850 | 13.97850 | 13.91280 | 13.91280 | | 14.37 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/04/2019 | Any day expiry | 14.00 | Call | 241.19550 | 0.24120 | 225.51540 | 0.22552 | 241.195 | 14.37 | 0.50 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 05/04/2019 | Any day expiry | | | 13.98020 | 13.98020 | 13.91450 | 13.91450 | | 14.44 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/04/2019 | Any day expiry | 13.76 | Put | 153.00220 | 0.15300 | 188.83830 | 0.18884 | 153.002 | 14.06 | 0.35 | 0.00 | 0 | 100.00 |
| \$ / R | On 05/04/2019 | Any day expiry | 14.35 | Call | 135.20750 | 0.13521 | 129.14690 | 0.12915 | 135.208 | 15.70 | 0.31 | 0.00 | 0 | 100.00 |
| \$ / R | On 15/04/2019 | Any day expiry | | | 13.99690 | 13.99690 | 13.93120 | 13.93120 | | 14.55 | 0.00 | 0.00 | 0 | 260.00 |
| \$ / R | On 26/04/2019 | Any day expiry | | | 14.01520 | 14.01520 | 13.94960 | 13.94960 | | 14.73 | 0.00 | 0.00 | 0 | 349.00 |
| \$ / R | On 29/04/2019 | Any day expiry | | | 14.02020 | 14.02020 | 13.95470 | 13.95470 | | 14.67 | 0.00 | 0.00 | 0 | 15.00 |
| \$ / R | On 30/04/2019 | Any day expiry | | | 14.02190 | 14.02190 | 13.95640 | 13.95640 | | 14.75 | 0.00 | 0.00 | 0 | 2,426.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 13.00 | Put | 32.13150 | 0.03213 | 40.95870 | 0.04096 | 32.132 | 13.73 | 0.09 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 13.49 | Call | 651.47900 | 0.65148 | 613.46890 | 0.61347 | 651.479 | 14.02 | 0.76 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.20 | Put | 451.76600 | 0.45177 | 506.49610 | 0.50650 | 451.766 | 15.33 | 0.57 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.25 | Put | 485.13260 | 0.48513 | 541.01020 | 0.54101 | 485.133 | 15.48 | 0.59 | 0.00 | 0 | 250.00 |

| 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 30/04/2019 | Any day expiry | 14.84 | Call | 121.97200 | 0.12197 | 120.35090 | 0.12035 | 121.972 | 17.15 | 0.22 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 15.61 | Call | 45.34610 | 0.04535 | 46.15610 | 0.04616 | 45.346 | 19.00 | 0.09 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 15.96 | Call | 28.14530 | 0.02815 | 29.32210 | 0.02932 | 28.145 | 19.64 | 0.06 | 0.00 | 0 | 250.00 |
| \$ / R | On 09/05/2019 | Any day expiry | | | 14.03750 | 14.03750 | 13.97170 | 13.97170 | | 15.22 | 0.00 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 09/05/2019 | Any day expiry | 13.72 | Call | 539.72270 | 0.53972 | 510.21470 | 0.51021 | 539.723 | 14.70 | 0.65 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 09/05/2019 | Any day expiry | 14.20 | Call | 312.36100 | 0.31236 | 299.73420 | 0.29973 | 312.361 | 15.63 | 0.45 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 13/05/2019 | Any day expiry | | | 14.04440 | 14.04440 | 13.97860 | 13.97860 | | 15.30 | 0.00 | 0.00 | 0 | 93.00 |
| \$ / R | On 20/05/2019 | Any day expiry | | | 14.05660 | 14.05660 | 13.99050 | 13.99050 | | 15.53 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 20/05/2019 | Any day expiry | 14.25 | Call | 339.28340 | 0.33928 | 325.56390 | 0.32556 | 339.283 | 16.04 | 0.44 | 0.00 | 0 | 61,000.00 |
| \$ / R | On 20/05/2019 | Any day expiry | 15.25 | Call | 122.55990 | 0.12256 | 120.70020 | 0.12070 | 122.560 | 18.53 | 0.19 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 20/05/2019 | Any day expiry | 15.50 | Call | 95.56300 | 0.09556 | 94.40810 | 0.09441 | 95.563 | 19.11 | 0.15 | 0.00 | 0 | 21,000.00 |
| \$ / R | On 29/05/2019 | Any day expiry | | | 14.07220 | 14.07220 | 14.00590 | 14.00590 | | 15.76 | 0.00 | 0.00 | 0 | 387.00 |
| \$ / R | On 31/05/2019 | Any day expiry | | | 14.07560 | 14.07560 | 14.00940 | 14.00940 | | 15.92 | 0.00 | 0.00 | 0 | 416.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 13.00 | Put | 69.58500 | 0.06958 | 82.60750 | 0.08261 | 69.585 | 14.49 | 0.13 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 14.20 | Put | 524.80420 | 0.52480 | 574.18930 | 0.57419 | 524.804 | 16.16 | 0.53 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 14.25 | Put | 556.58630 | 0.55659 | 607.00040 | 0.60700 | 556.586 | 16.28 | 0.54 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 15.01 | Call | 188.43660 | 0.18844 | 183.16260 | 0.18316 | 188.437 | 18.10 | 0.26 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 15.79 | Call | 92.43050 | 0.09243 | 90.96810 | 0.09097 | 92.430 | 19.80 | 0.14 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 16.15 | Call | 66.71010 | 0.06671 | 66.17630 | 0.06618 | 66.710 | 20.50 | 0.10 | 0.00 | 0 | 250.00 |
| \$ / R | On 03/06/2019 | Any day expiry | | | 14.08090 | 14.08090 | 14.01470 | 14.01470 | | 15.86 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/06/2019 | Any day expiry | | | 14.08260 | 14.08260 | 14.01640 | 14.01640 | | 15.87 | 0.00 | 0.00 | 0 | 74.00 |
| \$ / R | On 10/06/2019 | Any day expiry | | | 14.09320 | 14.09320 | 14.02700 | 14.02700 | | 15.85 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 10/06/2019 | Any day expiry | 13.83 | Put | 336.31590 | 0.33632 | 374.23410 | 0.37423 | 336.316 | 15.41 | 0.39 | 0.00 | 0 | 45,000.00 |
| \$ / R | On 10/06/2019 | Any day expiry | 14.06 | Put | 454.26170 | 0.45426 | 498.86500 | 0.49886 | 454.262 | 15.78 | 0.47 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 10/06/2019 | Any day expiry | 14.15 | Put | 506.49260 | 0.50649 | 554.00150 | 0.55400 | 506.493 | 15.96 | 0.50 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 10/06/2019 | Any day expiry | 14.25 | Put | 568.59300 | 0.56859 | 618.24110 | 0.61824 | 568.593 | 16.19 | 0.53 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | | | 14.10020 | 14.10020 | 14.03400 | 14.03400 | | 15.88 | 0.00 | 50,450,515.60 | 3,578 | 110,440.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 10.69 | Put | 1.70950 | 0.00171 | 1.86530 | 0.00187 | 1.709 | 19.44 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.28 | Put | 22.17860 | 0.02218 | 25.20080 | 0.02520 | 22.179 | 15.39 | 0.04 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.65 | Put | 38.32350 | 0.03832 | 43.91430 | 0.04391 | 38.323 | 14.35 | 0.08 | 0.00 | 0 | 1,050.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.75 | Put | 46.63630 | 0.04664 | 55.75200 | 0.05575 | 46.636 | 14.25 | 0.09 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.98 | Put | 78.51860 | 0.07852 | 92.10600 | 0.09211 | 78.519 | 14.43 | 0.14 | 0.00 | 0 | 911.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.00 | Put | 81.90890 | 0.08191 | 95.92990 | 0.09593 | 81.909 | 14.45 | 0.14 | 0.00 | 0 | 165,703.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.10 | Put | 100.49360 | 0.10049 | 116.78530 | 0.11679 | 100.494 | 14.53 | 0.16 | 0.00 | 0 | 14,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.24 | Put | 131.39060 | 0.13139 | 151.10910 | 0.15111 | 131.391 | 14.64 | 0.20 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.25 | Put | 133.82620 | 0.13383 | 153.79960 | 0.15380 | 133.826 | 14.64 | 0.21 | 0.00 | 0 | 4,582.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.30 | Put | 146.48400 | 0.14648 | 167.74460 | 0.16774 | 146.484 | 14.68 | 0.22 | 0.00 | 0 | 143,800.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.35 | Put | 159.94610 | 0.15995 | 182.52150 | 0.18252 | 159.946 | 14.72 | 0.23 | 0.00 | 0 | 4,317.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.50 | Call | 807.64110 | 0.80764 | 769.44820 | 0.76945 | 807.641 | 14.92 | 0.72 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.60 | Call | 744.54110 | 0.74454 | 709.35510 | 0.70936 | 744.541 | 15.08 | 0.69 | 0.00 | 0 | 700.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.83 | Put | 343.20900 | 0.34321 | 381.03770 | 0.38104 | 343.209 | 15.45 | 0.39 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.90 | Call | 577.32430 | 0.57732 | 550.95270 | 0.55095 | 577.324 | 15.56 | 0.58 | 0.00 | 0 | 100.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.98 | Call | 538.21310 | 0.53821 | 514.06820 | 0.51407 | 538.213 | 15.69 | 0.56 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.00 | Call | 528.78240 | 0.52878 | 505.18580 | 0.50519 | 528.782 | 15.72 | 0.55 | 0.00 | 0 | 23,500.00 |

| 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 | 14.00 | Put | 428.58240 | 0.42858 | 471.18580 | 0.47119 | 428.582 | 15.72 | 0.45 | 0.00 | 0 | 301,700.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.07 | Put | 466.66460 | 0.46666 | 511.47360 | 0.51147 | 466.665 | 15.83 | 0.47 | 0.00 | 0 | 39,589.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.20 | Put | 543.73950 | 0.54374 | 592.02170 | 0.59202 | 543.739 | 16.11 | 0.51 | 0.00 | 0 | 13,600.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.25 | Put | 575.06020 | 0.57506 | 624.37070 | 0.62437 | 575.060 | 16.22 | 0.53 | 0.00 | 0 | 1,282.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.30 | Put | 607.14380 | 0.60714 | 657.44480 | 0.65744 | 607.144 | 16.34 | 0.55 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.35 | Call | 390.17240 | 0.39017 | 375.22050 | 0.37522 | 390.172 | 16.45 | 0.44 | 0.00 | 0 | 1,050.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.42 | Call | 367.33050 | 0.36733 | 353.64160 | 0.35364 | 367.331 | 16.61 | 0.42 | 0.00 | 0 | 30.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.58 | Call | 320.05790 | 0.32006 | 308.96860 | 0.30897 | 320.058 | 16.97 | 0.38 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.63 | Put | 836.39860 | 0.83640 | 892.24450 | 0.89224 | 836.399 | 17.09 | 0.64 | 0.00 | 0 | 8,203.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.65 | Put | 851.18140 | 0.85118 | 907.31140 | 0.90731 | 851.181 | 17.13 | 0.64 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.82 | Call | 260.59850 | 0.26060 | 252.61930 | 0.25262 | 260.598 | 17.52 | 0.32 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.00 | Call | 223.62460 | 0.22362 | 217.43540 | 0.21744 | 223.625 | 17.92 | 0.28 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.10 | Call | 205.56640 | 0.20557 | 200.22100 | 0.20022 | 205.566 | 18.14 | 0.26 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.30 | Call | 174.07030 | 0.17407 | 170.14720 | 0.17015 | 174.070 | 18.59 | 0.22 | 0.00 | 0 | 14,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.32 | Call | 171.22920 | 0.17123 | 167.42910 | 0.16743 | 171.229 | 18.64 | 0.22 | 0.00 | 0 | 1,980.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.50 | Call | 147.88140 | 0.14788 | 144.64910 | 0.14465 | 147.881 | 19.04 | 0.19 | 0.00 | 0 | 145,182.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.60 | Call | 135.69820 | 0.13570 | 132.93890 | 0.13294 | 135.698 | 19.22 | 0.18 | 0.00 | 0 | 143,800.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.64 | Call | 131.13040 | 0.13113 | 128.54460 | 0.12854 | 131.130 | 19.30 | 0.17 | 0.00 | 0 | 39,589.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.80 | Call | 114.45550 | 0.11446 | 112.48310 | 0.11248 | 114.455 | 19.59 | 0.15 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.89 | Call | 106.10270 | 0.10610 | 104.42440 | 0.10442 | 106.103 | 19.76 | 0.14 | 0.00 | 0 | 6,800.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.92 | Call | 103.46800 | 0.10347 | 101.88070 | 0.10188 | 103.468 | 19.81 | 0.14 | 0.00 | 0 | 911.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 16.00 | Call | 96.79130 | 0.09679 | 95.42650 | 0.09543 | 96.791 | 19.96 | 0.13 | 0.00 | 0 | 20.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 16.09 | Call | 89.84470 | 0.08984 | 88.70490 | 0.08870 | 89.845 | 20.13 | 0.12 | 0.00 | 0 | 6,800.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 17.96 | Call | 23.05850 | 0.02306 | 23.75450 | 0.02375 | 23.058 | 23.64 | 0.03 | 0.00 | 0 | 8,203.00 |
| \$ / R | On 20/06/2019 | Any day expiry | | | 14.11080 | 14.11080 | 14.04460 | 14.04460 | | 15.84 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2019 | Any day expiry | | | 14.12490 | 14.12490 | 14.05860 | 14.05860 | | 15.84 | 0.00 | 0.00 | 0 | 2,140.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 13.00 | Put | 93.46760 | 0.09347 | 108.46100 | 0.10846 | 93.468 | 14.40 | 0.15 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 14.20 | Put | 560.41380 | 0.56041 | 608.07990 | 0.60808 | 560.414 | 16.05 | 0.50 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 14.25 | Put | 591.32950 | 0.59133 | 639.98890 | 0.63999 | 591.329 | 16.16 | 0.52 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 15.17 | Call | 224.31420 | 0.22431 | 218.93640 | 0.21894 | 224.314 | 18.13 | 0.26 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 15.96 | Call | 121.45520 | 0.12146 | 119.46150 | 0.11946 | 121.455 | 19.66 | 0.15 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 16.32 | Call | 92.15640 | 0.09216 | 91.17880 | 0.09118 | 92.156 | 20.29 | 0.12 | 0.00 | 0 | 250.00 |
| \$ / R | On 01/07/2019 | Any day expiry | | | 14.13020 | 14.13020 | 14.06390 | 14.06390 | | 15.89 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 03/07/2019 | Any day expiry | | | 14.13370 | 14.13370 | 14.06740 | 14.06740 | | 15.91 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/07/2019 | Any day expiry | | | 14.18310 | 14.18310 | 14.11630 | 14.11630 | | 15.92 | 0.00 | 0.00 | 0 | 682.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 13.00 | Put | 119.32290 | 0.11932 | 136.22710 | 0.13623 | 119.323 | 14.36 | 0.16 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 14.20 | Put | 593.76290 | 0.59376 | 640.81040 | 0.64081 | 593.763 | 15.92 | 0.48 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 14.25 | Put | 623.93300 | 0.62393 | 671.88310 | 0.67188 | 623.933 | 16.02 | 0.50 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 15.34 | Call | 263.40880 | 0.26341 | 257.62000 | 0.25762 | 263.409 | 18.16 | 0.27 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 16.14 | Call | 153.63830 | 0.15364 | 151.20750 | 0.15121 | 153.638 | 19.51 | 0.17 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 16.50 | Call | 121.08380 | 0.12108 | 119.64830 | 0.11965 | 121.084 | 20.07 | 0.14 | 0.00 | 0 | 250.00 |
| \$ / R | On 01/08/2019 | Any day expiry | | | 14.18490 | 14.18490 | 14.11810 | 14.11810 | | 15.92 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 13/08/2019 | Any day expiry | | | 14.20600 | 14.20600 | 14.13900 | 14.13900 | | 15.88 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/08/2019 | Any day expiry | 14.48 | Put | 780.68830 | 0.78069 | 831.81180 | 0.83181 | 780.688 | 16.40 | 0.55 | 0.00 | 0 | 3,147.00 |

| 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 13/08/2019 | Any day expiry | 16.35 | Call | 151.22920 | 0.15123 | 149.04820 | 0.14905 | 151.229 | 19.67 | 0.16 | 0.00 | 0 | 3,147.00 |
| \$ / R | On 30/08/2019 | Any day expiry | | | 14.23590 | 14.23590 | 14.16870 | 14.16870 | | 15.93 | 0.00 | 0.00 | 0 | 1,678.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 13.00 | Put | 141.45150 | 0.14145 | 159.56510 | 0.15957 | 141.451 | 14.36 | 0.17 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 14.20 | Put | 620.28050 | 0.62028 | 666.18010 | 0.66618 | 620.281 | 15.85 | 0.47 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 14.25 | Put | 649.34410 | 0.64934 | 696.63300 | 0.69663 | 649.344 | 15.93 | 0.48 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 15.52 | Call | 290.81310 | 0.29081 | 285.17740 | 0.28518 | 290.813 | 18.25 | 0.27 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 16.33 | Call | 177.50350 | 0.17750 | 175.12880 | 0.17513 | 177.503 | 19.46 | 0.18 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 16.70 | Call | 142.60080 | 0.14260 | 141.29900 | 0.14130 | 142.601 | 19.99 | 0.15 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/09/2019 | Any day expiry | | | 14.24120 | 14.24120 | 14.17390 | 14.17390 | | 15.89 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 04/09/2019 | Any day expiry | | | 14.24480 | 14.24480 | 14.17740 | 14.17740 | | 15.91 | 0.00 | 0.00 | 0 | 74.00 |
| \$ / R | On 05/09/2019 | Any day expiry | | | 14.24660 | 14.24660 | 14.17920 | 14.17920 | | 15.91 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/09/2019 | Any day expiry | 19.00 | Call | 50.23870 | 0.05024 | 50.47580 | 0.05048 | 50.239 | 23.42 | 0.05 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | | | 14.26610 | 14.26610 | 14.19840 | 14.19840 | | 15.91 | 0.00 | 0.00 | 0 | 22,822.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 10.75 | Put | 6.15200 | 0.00615 | 6.41670 | 0.00642 | 6.152 | 16.80 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 12.50 | Put | 73.92800 | 0.07393 | 82.40670 | 0.08241 | 73.928 | 14.39 | 0.10 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.15 | Put | 190.19930 | 0.19020 | 210.93060 | 0.21093 | 190.199 | 14.48 | 0.21 | 0.00 | 0 | 11,333.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.25 | Put | 218.11340 | 0.21811 | 240.85080 | 0.24085 | 218.113 | 14.57 | 0.23 | 0.00 | 0 | 3,900.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.65 | Call | 974.68760 | 0.97469 | 939.59450 | 0.93959 | 974.688 | 14.98 | 0.67 | 0.00 | 0 | 5,666.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.70 | Put | 380.21120 | 0.38021 | 413.94560 | 0.41395 | 380.211 | 15.05 | 0.34 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.77 | Put | 411.66830 | 0.41167 | 446.97190 | 0.44697 | 411.668 | 15.16 | 0.36 | 0.00 | 0 | 28,500.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.97 | Put | 509.00570 | 0.50901 | 548.66560 | 0.54867 | 509.006 | 15.47 | 0.41 | 0.00 | 0 | 800.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.00 | Put | 524.53780 | 0.52454 | 564.83140 | 0.56483 | 524.538 | 15.52 | 0.41 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.12 | Put | 589.01920 | 0.58902 | 631.78340 | 0.63178 | 589.019 | 15.70 | 0.44 | 0.00 | 0 | 177.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.21 | Put | 639.78850 | 0.63979 | 684.39220 | 0.68439 | 639.788 | 15.84 | 0.46 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.50 | Call | 584.52240 | 0.58452 | 566.42200 | 0.56642 | 584.522 | 16.34 | 0.47 | 0.00 | 0 | 14,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.65 | Put | 918.28700 | 0.91829 | 970.03200 | 0.97003 | 918.287 | 16.60 | 0.56 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.00 | Call | 434.37390 | 0.43437 | 423.09330 | 0.42309 | 434.374 | 17.20 | 0.37 | 0.00 | 0 | 750.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.03 | Call | 426.91870 | 0.42692 | 415.96400 | 0.41596 | 426.919 | 17.26 | 0.37 | 0.00 | 0 | 177.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.38 | Put | 1,463.86350 | 1.46386 | 1,523.89610 | 1.52390 | 1,463.864 | 17.89 | 0.69 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.51 | Call | 325.60090 | 0.32560 | 318.95280 | 0.31895 | 325.601 | 18.13 | 0.29 | 0.00 | 0 | 28,500.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.56 | Put | 1,610.67420 | 1.61067 | 1,672.09040 | 1.67209 | 1,610.674 | 18.22 | 0.72 | 0.00 | 0 | 2,571.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.87 | Call | 265.56570 | 0.26557 | 259.69890 | 0.25970 | 265.566 | 18.71 | 0.24 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.23 | Call | 126.44970 | 0.12645 | 126.05730 | 0.12606 | 126.450 | 20.67 | 0.12 | 0.00 | 0 | 800.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.64 | Call | 107.99770 | 0.10800 | 108.15500 | 0.10816 | 107.998 | 21.51 | 0.11 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.85 | Call | 100.18330 | 0.10018 | 100.55550 | 0.10056 | 100.183 | 21.95 | 0.10 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.93 | Call | 97.45290 | 0.09745 | 97.89660 | 0.09790 | 97.453 | 22.11 | 0.09 | 0.00 | 0 | 2,571.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 18.47 | Call | 81.98520 | 0.08199 | 82.16690 | 0.08217 | 81.985 | 23.22 | 0.08 | 0.00 | 0 | 1,200.00 |
| \$ / R | On 30/09/2019 | Any day expiry | | | 14.29090 | 14.29090 | 14.22300 | 14.22300 | | 15.98 | 0.00 | 0.00 | 0 | 53.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 13.00 | Put | 162.42180 | 0.16242 | 179.92040 | 0.17992 | 162.422 | 14.36 | 0.18 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 14.20 | Put | 645.23480 | 0.64523 | 688.63010 | 0.68863 | 645.235 | 15.82 | 0.45 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 14.25 | Put | 674.09710 | 0.67410 | 718.59910 | 0.71860 | 674.097 | 15.90 | 0.47 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 15.68 | Call | 323.03080 | 0.32303 | 315.94010 | 0.31594 | 323.031 | 18.37 | 0.28 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 16.50 | Call | 205.53190 | 0.20553 | 202.19380 | 0.20219 | 205.532 | 19.48 | 0.19 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 16.89 | Call | 167.37090 | 0.16737 | 165.22140 | 0.16522 | 167.371 | 20.01 | 0.16 | 0.00 | 0 | 250.00 |

| 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 02/10/2019 | Any day expiry | | | 14.29450 | 14.29450 | | | | | 0 | 55.00 |
| \$ / R | | | On 31/10/2019 | Any day expiry | | | 14.34600 | 14.34600 | | | | | 0 | 108.00 |
| \$ / R | 13.00 | Put | On 31/10/2019 | Any day expiry | 183.14570 | 0.18315 | 199.96150 | 0.19996 | 183.146 | 14.41 | 0.19 | 0.00 | 0 | 500.00 |
| \$ / R | 14.20 | Put | On 31/10/2019 | Any day expiry | 668.60960 | 0.66861 | 709.73640 | 0.70974 | 668.610 | 15.83 | 0.44 | 0.00 | 0 | 250.00 |
| \$ / R | 14.25 | Put | On 31/10/2019 | Any day expiry | 697.21820 | 0.69722 | 739.19180 | 0.73919 | 697.218 | 15.90 | 0.45 | 0.00 | 0 | 250.00 |
| \$ / R | 15.87 | Call | On 31/10/2019 | Any day expiry | 347.55810 | 0.34756 | 338.39510 | 0.33840 | 347.558 | 18.52 | 0.28 | 0.00 | 0 | 500.00 |
| \$ / R | 16.70 | Call | On 31/10/2019 | Any day expiry | 229.81100 | 0.22981 | 225.15460 | 0.22515 | 229.811 | 19.59 | 0.19 | 0.00 | 0 | 250.00 |
| \$ / R | 17.09 | Call | On 31/10/2019 | Any day expiry | 191.08000 | 0.19108 | 187.83190 | 0.18783 | 191.080 | 20.10 | 0.16 | 0.00 | 0 | 250.00 |
| \$ / R | | | On 29/11/2019 | Any day expiry | 14.39790 | 14.39790 | 14.32870 | 14.32870 | | 16.11 | 0.00 | 0.00 | 0 | 52.00 |
| \$ / R | 13.00 | Put | On 29/11/2019 | Any day expiry | 200.86920 | 0.20087 | 217.53030 | 0.21753 | 200.869 | 14.45 | 0.19 | 0.00 | 0 | 500.00 |
| \$ / R | 14.20 | Put | On 29/11/2019 | Any day expiry | 686.82340 | 0.68682 | 727.09150 | 0.72709 | 686.823 | 15.80 | 0.43 | 0.00 | 0 | 250.00 |
| \$ / R | 14.25 | Put | On 29/11/2019 | Any day expiry | 715.20020 | 0.71520 | 756.28370 | 0.75628 | 715.200 | 15.88 | 0.44 | 0.00 | 0 | 250.00 |
| \$ / R | 16.03 | Call | On 29/11/2019 | Any day expiry | 370.19600 | 0.37020 | 360.97710 | 0.36098 | 370.196 | 18.58 | 0.28 | 0.00 | 0 | 500.00 |
| \$ / R | 16.87 | Call | On 29/11/2019 | Any day expiry | 251.97610 | 0.25198 | 247.44580 | 0.24745 | 251.976 | 19.64 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | 17.26 | Call | On 29/11/2019 | Any day expiry | 212.78430 | 0.21278 | 210.82080 | 0.21082 | 212.784 | 20.12 | 0.17 | 0.00 | 0 | 250.00 |
| \$ / R | | | On 02/12/2019 | Any day expiry | 14.40330 | 14.40330 | 14.33400 | 14.33400 | | 16.09 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | | | On 04/12/2019 | Any day expiry | 14.40690 | 14.40690 | 14.33750 | 14.33750 | | 16.10 | 0.00 | 0.00 | 0 | 321.00 |
| \$ / R | | | On 13/12/2019 | Foreign Exchange Future | 14.42300 | 14.42300 | 14.35310 | 14.35310 | | 16.10 | 0.00 | 0.00 | 0 | 10,863.00 |
| \$ / R | 11.89 | Put | On 13/12/2019 | Foreign Exchange Future | 32.72920 | 0.03273 | 36.73120 | 0.03673 | 32.729 | 13.25 | 0.04 | 0.00 | 0 | 1,000.00 |
| \$ / R | 13.66 | Put | On 13/12/2019 | Foreign Exchange Future | 427.17710 | 0.42718 | 455.22550 | 0.45523 | 427.177 | 15.01 | 0.32 | 0.00 | 0 | 1,000.00 |
| \$ / R | 13.80 | Put | On 13/12/2019 | Foreign Exchange Future | 489.23700 | 0.48924 | 521.21770 | 0.52122 | 489.237 | 15.20 | 0.35 | 0.00 | 0 | 500.00 |
| \$ / R | 14.07 | Put | On 13/12/2019 | Foreign Exchange Future | 624.39330 | 0.62439 | 661.37890 | 0.66138 | 624.393 | 15.60 | 0.40 | 0.00 | 0 | 1,351.00 |
| \$ / R | 16.20 | Call | On 13/12/2019 | Foreign Exchange Future | 364.94590 | 0.36495 | 356.44420 | 0.35644 | 364.946 | 18.73 | 0.27 | 0.00 | 0 | 500.00 |
| \$ / R | 16.85 | Call | On 13/12/2019 | Foreign Exchange Future | 274.26280 | 0.27426 | 269.05250 | 0.26905 | 274.263 | 19.54 | 0.21 | 0.00 | 0 | 1,351.00 |
| \$ / R | 17.38 | Call | On 13/12/2019 | Foreign Exchange Future | 221.42700 | 0.22143 | 219.97090 | 0.21997 | 221.427 | 20.24 | 0.17 | 0.00 | 0 | 1,000.00 |
| \$ / R | 20.00 | Call | On 13/12/2019 | Foreign Exchange Future | 76.05750 | 0.07606 | 74.73690 | 0.07474 | 76.058 | 22.70 | 0.06 | 0.00 | 0 | 2,000.00 |
| \$ / R | | | On 31/12/2019 | Any day expiry | 14.45530 | 14.45530 | 14.38470 | 14.38470 | | 16.14 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.00 | Put | On 31/12/2019 | Any day expiry | 219.01110 | 0.21901 | 235.28000 | 0.23528 | 219.011 | 14.48 | 0.19 | 0.00 | 0 | 500.00 |
| \$ / R | 14.20 | Put | On 31/12/2019 | Any day expiry | 704.52630 | 0.70453 | 743.35260 | 0.74335 | 704.526 | 15.77 | 0.42 | 0.00 | 0 | 250.00 |
| \$ / R | 14.25 | Put | On 31/12/2019 | Any day expiry | 732.65290 | 0.73265 | 772.27670 | 0.77228 | 732.653 | 15.84 | 0.43 | 0.00 | 0 | 250.00 |
| \$ / R | 16.21 | Call | On 31/12/2019 | Any day expiry | 393.15330 | 0.39315 | 383.11800 | 0.38312 | 393.153 | 18.66 | 0.28 | 0.00 | 0 | 500.00 |
| \$ / R | 17.05 | Call | On 31/12/2019 | Any day expiry | 276.36400 | 0.27636 | 271.05760 | 0.27106 | 276.364 | 19.68 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | 17.44 | Call | On 31/12/2019 | Any day expiry | 238.43640 | 0.23844 | 236.50160 | 0.23650 | 238.436 | 20.20 | 0.18 | 0.00 | 0 | 250.00 |
| \$ / R | | | On 02/01/2020 | Any day expiry | 14.45900 | 14.45900 | 14.38830 | 14.38830 | | 16.15 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | | | On 31/01/2020 | Any day expiry | 14.51180 | 14.51180 | 14.44100 | 14.44100 | | 16.20 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | | | On 28/02/2020 | Any day expiry | 14.56190 | 14.56190 | 14.49230 | 14.49230 | | 16.24 | 0.00 | 0.00 | 0 | 3,500.00 |
| \$ / R | | | On 02/03/2020 | Any day expiry | 14.56750 | 14.56750 | 14.49770 | 14.49770 | | 16.24 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | | | On 16/03/2020 | Foreign Exchange Future | 14.59370 | 14.59370 | 14.52300 | 14.52300 | | 16.39 | 0.00 | 0.00 | 0 | 4,566.00 |
| \$ / R | 11.91 | Put | On 16/03/2020 | Foreign Exchange Future | 33.74100 | 0.03374 | 38.69490 | 0.03869 | 33.741 | 12.04 | 0.04 | 0.00 | 0 | 1,000.00 |
| \$ / R | 14.01 | Put | On 16/03/2020 | Foreign Exchange Future | 645.59320 | 0.64559 | 679.32170 | 0.67932 | 645.593 | 15.55 | 0.37 | 0.00 | 0 | 1,000.00 |
| \$ / R | 17.73 | Call | On 16/03/2020 | Foreign Exchange Future | 315.61840 | 0.31562 | 311.99340 | 0.31199 | 315.618 | 20.36 | 0.20 | 0.00 | 0 | 1,000.00 |
| \$ / R | | | On 02/04/2020 | Any day expiry | 14.62550 | 14.62550 | 14.55360 | 14.55360 | | 16.58 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | | | On 29/04/2020 | Any day expiry | 14.67600 | 14.67600 | 14.60240 | 14.60240 | | 16.81 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | | | On 02/06/2020 | Any day expiry | 14.73970 | 14.73970 | 14.66430 | 14.66430 | | 17.05 | 0.00 | 0.00 | 0 | 1,055.00 |

| 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 12/06/2020 | | Foreign Exchange Future | 14.75870 | 14.75870 | | 14.68340 | 14.68340 | | 17.00 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2020 | | Any day expiry | 14.84600 | 14.84600 | | 14.77100 | 14.77100 | | 16.93 | 0.00 | 0.00 | 0 | 84,000.00 |
| \$ / R | On 14/09/2020 | | Foreign Exchange Future | 14.93860 | 14.93860 | | 14.86500 | 14.86500 | | 16.88 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2019 | | Foreign Exchange Future | 13.95040 | 13.95040 | | 13.88460 | 13.88460 | | 13.47 | 0.00 | 209,256.00 | 15 | 440.00 |
| \$ / R MAXI | On 14/06/2019 | | Foreign Exchange Future | 14.10020 | 14.10020 | | 14.03400 | 14.03400 | | 15.88 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2019 | | Foreign Exchange Future | 14.26610 | 14.26610 | | 14.19840 | 14.19840 | | 15.90 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2019 | | Foreign Exchange Future | 14.42300 | 14.42300 | | 14.35310 | 14.35310 | | 16.10 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/03/2020 | | Foreign Exchange Future | 14.59370 | 14.59370 | | 14.52300 | 14.52300 | | 16.39 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 28/02/2019 | | Any day expiry | 18.54740 | 18.54740 | | 18.26660 | 18.26660 | | 12.81 | 0.00 | 0.00 | 0 | 47.00 |
| £ / R | On 18/03/2019 | | Foreign Exchange Future | 18.60340 | 18.60340 | | 18.32200 | 18.32200 | | 13.39 | 0.00 | 1,714,173,086.20 | 92,143 | 239,314.00 |
| £ / R | On 18/03/2019 | 18.00 | Put | 48.70720 | 0.04871 | | 109.77430 | 0.10977 | 48.707 | 14.30 | 0.15 | 0.00 | 0 | 500.00 |
| £ / R | On 18/03/2019 | 19.00 | Call | 93.15120 | 0.09315 | | 54.15460 | 0.05415 | 93.151 | 14.11 | 0.26 | 0.00 | 0 | 2,500.00 |
| £ / R | On 18/03/2019 | 19.19 | Put | 644.47040 | 0.64447 | | 902.05260 | 0.90205 | 644.470 | 14.45 | 0.82 | 0.00 | 0 | 1,000.00 |
| £ / R | On 18/03/2019 | 20.00 | Call | 10.23250 | 0.01023 | | 8.22610 | 0.00823 | 10.233 | 17.38 | 0.04 | 0.00 | 0 | 500.00 |
| £ / R | On 18/03/2019 | 20.18 | Call | 7.86690 | 0.00787 | | 6.31150 | 0.00631 | 7.867 | 18.30 | 0.03 | 0.00 | 0 | 1,500.00 |
| £ / R | On 18/03/2019 | 21.44 | Call | 1.39310 | 0.00139 | | 1.17060 | 0.00117 | 1.393 | 23.58 | 0.00 | 0.00 | 0 | 500.00 |
| £ / R | On 29/03/2019 | | Any day expiry | 18.63850 | 18.63850 | | 18.35640 | 18.35640 | | 13.91 | 0.00 | 0.00 | 0 | 80.00 |
| £ / R | On 15/04/2019 | | Any day expiry | 18.69220 | 18.69220 | | 18.41030 | 18.41030 | | 14.43 | 0.00 | 0.00 | 0 | 43.00 |
| £ / R | On 26/04/2019 | | Any day expiry | 18.72690 | 18.72690 | | 18.44530 | 18.44530 | | 14.69 | 0.00 | 0.00 | 0 | 120.00 |
| £ / R | On 29/04/2019 | | Any day expiry | 18.73640 | 18.73640 | | 18.45480 | 18.45480 | | 14.63 | 0.00 | 0.00 | 0 | 27.00 |
| £ / R | On 14/06/2019 | | Foreign Exchange Future | 18.88570 | 18.88570 | | 18.60140 | 18.60140 | | 14.97 | 0.00 | 75,637,228.50 | 4,005 | 5,703.00 |
| £ / R | On 14/06/2019 | 18.00 | Call | 1,142.36390 | 1.14236 | | 951.80650 | 0.95181 | 1,142.364 | 15.02 | 0.74 | 0.00 | 0 | 1,000.00 |
| £ / R | On 16/09/2019 | | Foreign Exchange Future | 19.19250 | 19.19250 | | 18.90360 | 18.90360 | | 14.93 | 0.00 | 0.00 | 0 | 17,844.00 |
| £ / R | On 13/12/2019 | | Foreign Exchange Future | 19.48200 | 19.48200 | | 19.18510 | 19.18510 | | 15.00 | 0.00 | 0.00 | 0 | 12,565.00 |
| £ / R | On 16/03/2020 | | Foreign Exchange Future | 19.79270 | 19.79270 | | 19.49460 | 19.49460 | | 15.22 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/03/2019 | | Foreign Exchange Future | 0.12610 | 0.12610 | | 0.12550 | 0.12550 | | 17.97 | 0.00 | 0.00 | 0 | 10,000.00 |
| ¥ / R | On 14/06/2019 | | Foreign Exchange Future | 0.12830 | 0.12830 | | 0.12780 | 0.12780 | | 18.88 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2019 | | Foreign Exchange Future | 0.13080 | 0.13080 | | 0.13030 | 0.13030 | | 18.76 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/12/2019 | | Foreign Exchange Future | 0.13320 | 0.13320 | | 0.13260 | 0.13260 | | 18.33 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/03/2020 | | Foreign Exchange Future | 0.13590 | 0.13590 | | 0.13530 | 0.13530 | | 19.57 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 28/02/2019 | | Any day expiry | 15.84400 | 15.84400 | | 15.74540 | 15.74540 | | 11.24 | 0.00 | 0.00 | 0 | 29.00 |
| € / R | On 18/03/2019 | | Foreign Exchange Future | 15.90100 | 15.90100 | | 15.80210 | 15.80210 | | 12.46 | 0.00 | 36,922,122.00 | 2,322 | 137,653.00 |
| € / R | On 18/03/2019 | 16.00 | Call | 140.87530 | 0.14088 | | 116.89790 | 0.11690 | 140.875 | 12.83 | 0.42 | 0.00 | 0 | 650.00 |
| € / R | On 29/03/2019 | | Any day expiry | 15.93670 | 15.93670 | | 15.83740 | 15.83740 | | 13.07 | 0.00 | 0.00 | 0 | 53.00 |
| € / R | On 15/04/2019 | | Any day expiry | 15.99170 | 15.99170 | | 15.89280 | 15.89280 | | 13.51 | 0.00 | 0.00 | 0 | 4.00 |
| € / R | On 26/04/2019 | | Any day expiry | 16.02730 | 16.02730 | | 15.92870 | 15.92870 | | 13.75 | 0.00 | 0.00 | 0 | 1.00 |
| € / R | On 10/06/2019 | | Any day expiry | 16.17740 | 16.17740 | | 16.07690 | 16.07690 | | 14.83 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2019 | | Foreign Exchange Future | 16.19100 | 16.19100 | | 16.09030 | 16.09030 | | 14.84 | 0.00 | 582,876.00 | 36 | 29,914.00 |
| € / R | On 14/06/2019 | 15.35 | Put | 162.18240 | 0.16218 | | 193.30030 | 0.19330 | 162.182 | 13.72 | 0.23 | 0.00 | 0 | 570.00 |
| € / R | On 14/08/2019 | | Any day expiry | 16.39780 | 16.39780 | | 16.29640 | 16.29640 | | 14.83 | 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 |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| € / R | On 14/08/2019 | Any day expiry | 19.65 | Call | 95.15290 | 0.09515 | 93.14150 | 0.09314 | 95.153 | 19.60 | 0.10 | 0.00 | 0 | 62,400.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | | | 16.51040 | 16.51040 | 16.40790 | 16.40790 | | 14.84 | 0.00 | 52,899,321.60 | 3,204 | 21,578.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | 15.62 | Put | 302.65140 | 0.30265 | 339.29610 | 0.33930 | 302.651 | 13.75 | 0.28 | 0.00 | 0 | 14,429.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | 18.27 | Call | 280.97770 | 0.28098 | 269.96370 | 0.26996 | 280.978 | 17.51 | 0.24 | 0.00 | 0 | 14,429.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | 18.60 | Call | 235.69990 | 0.23570 | 227.21580 | 0.22722 | 235.700 | 17.93 | 0.20 | 0.00 | 0 | 55,000.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | | | 16.81600 | 16.81600 | 16.70810 | 16.70810 | | 15.01 | 0.00 | 0.00 | 0 | 17,761.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 13.73 | Put | 38.66280 | 0.03866 | 43.46090 | 0.04346 | 38.663 | 13.82 | 0.04 | 0.00 | 0 | 17,150.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 16.15 | Put | 538.89190 | 0.53889 | 590.53700 | 0.59054 | 538.892 | 14.19 | 0.35 | 0.00 | 0 | 17,150.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 20.62 | Call | 214.83820 | 0.21484 | 215.94020 | 0.21594 | 214.838 | 20.23 | 0.15 | 0.00 | 0 | 17,150.00 |
| € / R | On 10/02/2020 | Any day expiry | | | 17.02600 | 17.02600 | 16.92020 | 16.92020 | | 15.14 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 10/02/2020 | Any day expiry | 16.65 | Call | 1,160.56870 | 1.16057 | 1,112.46680 | 1.11247 | 1,160.569 | 14.66 | 0.59 | 0.00 | 0 | 21,000.00 |
| € / R | On 10/02/2020 | Any day expiry | 16.91 | Call | 1,047.89480 | 1.04789 | 1,005.31760 | 1.00532 | 1,047.895 | 14.97 | 0.55 | 0.00 | 0 | 15,000.00 |
| € / R | On 10/02/2020 | Any day expiry | 17.00 | Call | 1,011.59790 | 1.01160 | 970.49650 | 0.97050 | 1,011.598 | 15.08 | 0.53 | 0.00 | 0 | 15,000.00 |
| € / R | On 10/02/2020 | Any day expiry | 17.07 | Call | 984.23470 | 0.98423 | 944.30860 | 0.94431 | 984.235 | 15.16 | 0.52 | 0.00 | 0 | 15,000.00 |
| € / R | On 16/03/2020 | Foreign Exchange Future | | | 17.14860 | 17.14860 | 17.04190 | 17.04190 | | 15.28 | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | | | 96.35000 | 96.35000 | 96.34000 | 96.34000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 02/05/2019 | Index Future | | | 630.84300 | 630.84300 | 631.11100 | 631.11100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/08/2019 | Index Future | | | 642.77200 | 642.77200 | 643.04700 | 643.04700 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/11/2019 | Index Future | | | 656.33300 | 656.33300 | 656.61500 | 656.61500 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/05/2019 | Index Future | | | 729.22900 | 729.22900 | 728.70100 | 728.70100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2019 | Index Future | | | 743.01800 | 743.01800 | 742.48300 | 742.48300 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2019 | Index Future | | | 758.69400 | 758.69400 | 758.14800 | 758.14800 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/05/2019 | Index Future | | | 660.47900 | 660.47900 | 659.30000 | 659.30000 | | | 0.00 | 0.00 | 0 | 903.00 |
| ALBI | On 01/08/2019 | Index Future | | | 672.96900 | 672.96900 | 671.76900 | 671.76900 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/11/2019 | Index Future | | | 687.16600 | 687.16600 | 685.94200 | 685.94200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2019 | Foreign Exchange Future | | | 9.96450 | 9.96450 | 9.93720 | 9.93720 | | 10.71 | 0.00 | 0.00 | 0 | 4,731.00 |
| AU\$ / R | On 14/06/2019 | Foreign Exchange Future | | | 10.08340 | 10.08340 | 10.05650 | 10.05650 | | 12.53 | 0.00 | 0.00 | 0 | 15,741.00 |
| AU\$ / R | On 16/09/2019 | Foreign Exchange Future | | | 10.21610 | 10.21610 | 10.18830 | 10.18830 | | 12.41 | 0.00 | 0.00 | 0 | 513.00 |
| AU\$ / R | On 13/12/2019 | Foreign Exchange Future | | | 10.34350 | 10.34350 | 10.31400 | 10.31400 | | 12.37 | 0.00 | 0.00 | 0 | 400.00 |
| AU\$ / R | On 13/12/2019 | Foreign Exchange Future | 11.00 | Call | 249.73200 | 0.24973 | 244.67840 | 0.24468 | 249.732 | 13.54 | 0.33 | 0.00 | 0 | 1,000.00 |
| AU\$ / R | On 16/03/2020 | Foreign Exchange Future | | | 10.48260 | 10.48260 | 10.45250 | 10.45250 | | 12.58 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/03/2019 | Foreign Exchange Future | | | 10.61830 | 10.61830 | 10.50990 | 10.50990 | | 11.53 | 0.00 | 0.00 | 0 | 500.00 |
| CAD/ R | On 14/06/2019 | Foreign Exchange Future | | | 10.75400 | 10.75400 | 10.64470 | 10.64470 | | 13.54 | 0.00 | 0.00 | 0 | 400.00 |
| CAD/ R | On 16/09/2019 | Foreign Exchange Future | | | 10.90170 | 10.90170 | 10.79040 | 10.79040 | | 13.48 | 0.00 | 0.00 | 0 | 400.00 |
| CAD/ R | On 13/12/2019 | Foreign Exchange Future | | | 11.03960 | 11.03960 | 10.92560 | 10.92560 | | 13.49 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/03/2020 | Foreign Exchange Future | | | 11.19010 | 11.19010 | 11.07460 | 11.07460 | | 13.67 | 0.00 | 0.00 | 0 | 0.00 |
| CF CANDO CAHF | On 18/03/2019 | Can-Do Future | | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | | 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 |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| CHF / R | On 18/03/2019 | Foreign Exchange Future | 13.98950 | 13.98950 | 13.90190 | 13.90190 | | | | 12.88 | 0.00 | 0.00 | 0 | 1,243.00 |
| CHF / R | On 14/06/2019 | Foreign Exchange Future | 14.25770 | 14.25770 | 14.16850 | 14.16850 | | | | 15.05 | 0.00 | 0.00 | 0 | 250.00 |
| CHF / R | On 16/09/2019 | Foreign Exchange Future | 14.55390 | 14.55390 | 14.46290 | 14.46290 | | | | 15.41 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/12/2019 | Foreign Exchange Future | 14.83800 | 14.83800 | 14.74120 | 14.74120 | | | | 15.89 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/03/2020 | Foreign Exchange Future | 15.14960 | 15.14960 | 15.05290 | 15.05290 | | | | 16.22 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/03/2019 | Foreign Exchange Future | 2.08730 | 2.08730 | 2.07440 | 2.07440 | | | | 11.94 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/06/2019 | Foreign Exchange Future | 2.10950 | 2.10950 | 2.09640 | 2.09640 | | | | 13.42 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 16/09/2019 | Foreign Exchange Future | 2.13390 | 2.13390 | 2.12050 | 2.12050 | | | | 13.70 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/12/2019 | Foreign Exchange Future | 2.15660 | 2.15660 | 2.14280 | 2.14280 | | | | 13.74 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/03/2019 | Foreign Exchange Future | 2.13140 | 2.13140 | 2.11810 | 2.11810 | | | | 12.23 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/06/2019 | Foreign Exchange Future | 2.17140 | 2.17140 | 2.15790 | 2.15790 | | | | 13.49 | 0.00 | 0.00 | 0 | 250.00 |
| DKK / R | On 16/09/2019 | Foreign Exchange Future | 2.21550 | 2.21550 | 2.20180 | 2.20180 | | | | 13.64 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 13/12/2019 | Foreign Exchange Future | 2.25750 | 2.25750 | 2.24320 | 2.24320 | | | | 13.90 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 16/03/2020 | Foreign Exchange Future | 2.30360 | 2.30360 | 2.28950 | 2.28950 | | | | 14.24 | 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 02/05/2019 | Bond Future | 10.89478 | 76.69515 | 10.93455 | 76.46231 | | | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 01/08/2019 | Bond Future | 10.99608 | 78.14553 | 11.03716 | 77.90889 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2019 | Bond Future | 11.10249 | 75.99808 | 11.14508 | 75.75689 | | | | | 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 |
| ES42 | On 02/05/2019 | Bond Future | 11.14594 | 78.49862 | 11.18040 | 78.26819 | | | | | 0.00 | 0.00 | 0 | 4,919.00 |
| ES42 | On 01/08/2019 | Bond Future | 11.24532 | 79.98358 | 11.28087 | 79.74949 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/11/2019 | Bond Future | 11.34975 | 77.40519 | 11.38660 | 77.16653 | | | | | 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 02/05/2019 | GOVI | 653.99400 | 653.99400 | 652.77100 | 652.77100 | | | | | 0.00 | 13,079,880.00 | 2 | 445.00 |
| GOVI | On 01/08/2019 | GOVI | 666.36100 | 666.36100 | 665.11600 | 665.11600 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2019 | GOVI | 680.41900 | 680.41900 | 679.14900 | 679.14900 | | | | | 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| HK\$/R | On 18/03/2019 | Foreign Exchange Future | | 1.77850 | 1.77850 | | 1.77050 | 1.77050 | | 14.28 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/06/2019 | Foreign Exchange Future | | 1.80210 | 1.80210 | | 1.79410 | 1.79410 | | 15.81 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 16/09/2019 | Foreign Exchange Future | | 1.82710 | 1.82710 | | 1.81910 | 1.81910 | | 16.15 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 13/12/2019 | Foreign Exchange Future | | 1.85010 | 1.85010 | | 1.84190 | 1.84190 | | 16.08 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/05/2019 | Bond Future | | 134.39773 | 134.39773 | | 134.35620 | 134.35620 | | | 0.00 | 0.00 | 0 | 691.00 |
| I2025 | On 01/08/2019 | Bond Future | | 135.51479 | 135.51479 | | 135.47345 | 135.47345 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/11/2019 | Bond Future | | 138.40814 | 138.40814 | | 138.36660 | 138.36660 | | | 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 02/05/2019 | Bond Future | | 100.87937 | 100.87937 | | 100.84037 | 100.84037 | | | 0.00 | 0.00 | 0 | 3,020.00 |
| I2029 | On 01/08/2019 | Bond Future | | 102.81163 | 102.81163 | | 102.77258 | 102.77258 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 07/11/2019 | Bond Future | | 103.89893 | 103.89893 | | 103.85966 | 103.85966 | | | 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 02/05/2019 | Bond Future | | 103.38785 | 103.38785 | | 103.44102 | 103.44102 | | | 0.00 | 0.00 | 0 | 6,090.00 |
| I2033 | On 01/08/2019 | Bond Future | | 105.36796 | 105.36796 | | 105.42291 | 105.42291 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/11/2019 | Bond Future | | 106.43368 | 106.43368 | | 106.49035 | 106.49035 | | | 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 02/05/2019 | Bond Future | | 122.63980 | 122.63980 | | 122.33700 | 122.33700 | | | 0.00 | 0.00 | 0 | 10,812.00 |
| I2038 | On 01/08/2019 | Bond Future | | 123.34950 | 123.34950 | | 123.04174 | 123.04174 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/11/2019 | Bond Future | | 125.98322 | 125.98322 | | 125.66952 | 125.66952 | | | 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 02/05/2019 | Bond Future | | 115.32708 | 115.32708 | | 114.95140 | 114.95140 | | | 0.00 | 0.00 | 0 | 12,523.00 |
| I2046 | On 01/08/2019 | Bond Future | | 117.53610 | 117.53610 | | 117.15398 | 117.15398 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/11/2019 | Bond Future | | 118.30504 | 118.30504 | | 117.91542 | 117.91542 | | | 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 02/05/2019 | Bond Future | | 120.31631 | 120.31631 | | 120.12830 | 120.12830 | | | 0.00 | 0.00 | 0 | 10,684.00 |
| I2050 | On 01/08/2019 | Bond Future | | 120.80294 | 120.80294 | | 120.61219 | 120.61219 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/11/2019 | Bond Future | | 123.38207 | 123.38207 | | 123.18807 | 123.18807 | | | 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 02/05/2019 | Index Future | | 258.26300 | 258.26300 | | 257.84400 | 257.84400 | | | 0.00 | 0.00 | 0 | 735.00 |
| IGOV | On 01/08/2019 | Index Future | | 263.20900 | 263.20900 | | 262.78400 | 262.78400 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/11/2019 | Index Future | | 268.82800 | 268.82800 | | 268.39400 | 268.39400 | | | 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 |
| JIBAR FUTURE | On 18/09/2019 | Jibar Tradeable Future | | 7.07000 | 92.93000 | | 7.07000 | 92.93000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/12/2019 | Jibar Tradeable Future | | 7.13000 | 92.87000 | | 7.13000 | 92.87000 | | | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| KES / R | On 18/03/2019 | Foreign Exchange Future | | | 0.13900 | | 0.13900 | | 0.13830 | 0.13830 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 14/06/2019 | Foreign Exchange Future | | | 0.13890 | | 0.13890 | | 0.13740 | 0.13740 | | | 0.00 | 0.00 | 0 | 2,166.00 |
| KES / R | On 16/09/2019 | Foreign Exchange Future | | | 0.13870 | | 0.13870 | | 0.13640 | 0.13640 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 13/12/2019 | Foreign Exchange Future | | | 0.13840 | | 0.13840 | | 0.13560 | 0.13560 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 16/03/2020 | Foreign Exchange Future | | | 0.13770 | | 0.13770 | | 0.13440 | 0.13440 | | | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/03/2019 | Foreign Exchange Future | | | 1.63560 | | 1.63560 | | 1.61630 | 1.61630 | | 11.76 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 14/06/2019 | Foreign Exchange Future | | | 1.65890 | | 1.65890 | | 1.63940 | 1.63940 | | 13.04 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 16/09/2019 | Foreign Exchange Future | | | 1.68430 | | 1.68430 | | 1.66430 | 1.66430 | | 13.34 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 13/12/2019 | Foreign Exchange Future | | | 1.70830 | | 1.70830 | | 1.68770 | 1.68770 | | 13.17 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2019 | Foreign Exchange Future | | | 9.55530 | | 9.55530 | | 9.55690 | 9.55690 | | 11.33 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2019 | Foreign Exchange Future | | | 9.67410 | | 9.67410 | | 9.67500 | 9.67500 | | 13.08 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2019 | Foreign Exchange Future | | | 9.80420 | | 9.80420 | | 9.80370 | 9.80370 | | 13.16 | 0.00 | 0.00 | 0 | 646.00 |
| NZ\$ / R | On 13/12/2019 | Foreign Exchange Future | | | 9.92650 | | 9.92650 | | 9.92440 | 9.92440 | | 13.35 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/03/2020 | Foreign Exchange Future | | | 10.05820 | | 10.05820 | | 10.05630 | 10.05630 | | 13.59 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/03/2019 | Foreign Exchange Future | | | 1.32710 | | 1.32710 | | 1.31850 | 1.31850 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 14/06/2019 | Foreign Exchange Future | | | 1.33380 | | 1.33380 | | 1.32550 | 1.32550 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 16/09/2019 | Foreign Exchange Future | | | 1.33960 | | 1.33960 | | 1.33120 | 1.33120 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 13/12/2019 | Foreign Exchange Future | | | 1.34370 | | 1.34370 | | 1.33500 | 1.33500 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/03/2019 | Foreign Exchange Future | | | 1.33350 | | 1.33350 | | 1.31960 | 1.31960 | | | 0.00 | 0.00 | 0 | 5.00 |
| QUANTO £ / \$ | On 14/06/2019 | Foreign Exchange Future | | | 1.33940 | | 1.33940 | | 1.32540 | 1.32540 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 16/09/2019 | Foreign Exchange Future | | | 1.34530 | | 1.34530 | | 1.33140 | 1.33140 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 13/12/2019 | Foreign Exchange Future | | | 1.35080 | | 1.35080 | | 1.33660 | 1.33660 | | | 0.00 | 0.00 | 0 | 2,219.00 |
| QUANTO £ / \$ | On 16/03/2020 | Foreign Exchange Future | | | 1.35630 | | 1.35630 | | 1.34230 | 1.34230 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/03/2019 | Foreign Exchange Future | | | 1.13980 | | 1.13980 | | 1.13810 | 1.13810 | | | 0.00 | 0.00 | 0 | 5.00 |
| QUANTO € / \$ | On 14/06/2019 | Foreign Exchange Future | | | 1.14830 | | 1.14830 | | 1.14650 | 1.14650 | | | 0.00 | 0.00 | 0 | 582.00 |
| QUANTO € / \$ | On 16/09/2019 | Foreign Exchange Future | | | 1.15730 | | 1.15730 | | 1.15560 | 1.15560 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 13/12/2019 | Foreign Exchange Future | | | 1.16590 | | 1.16590 | | 1.16410 | 1.16410 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 16/03/2020 | Foreign Exchange Future | | | 1.17510 | | 1.17510 | | 1.17340 | 1.17340 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2019 | Bond Future | | | 8.66682 | | 114.00540 | | 8.67921 | 113.93294 | | 6.86 | 0.00 | 62,246,948.40 | 546 | 88,955.00 |
| R186 | On 02/05/2019 | Bond Future | 8.50 | Call | 815.36000 | | 0.81536 | | 797.18000 | 0.79718 | 815.360 | 6.51 | 0.38 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/05/2019 | Bond Future | 8.62 | Call | 1,126.19000 | | 1.12619 | | 1,102.14000 | 1.10214 | 1,126.190 | 6.60 | 0.47 | 0.00 | 0 | 90.00 |
| R186 | On 02/05/2019 | Bond Future | 8.65 | Call | 1,213.42000 | | 1.21342 | | 1,187.82000 | 1.18782 | 1,213.420 | 6.62 | 0.49 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 8.70 | Call | 1,366.97000 | | 1.36697 | | 1,338.76000 | 1.33876 | 1,366.970 | 6.66 | 0.53 | 0.00 | 0 | 200.00 |
| R186 | On 02/05/2019 | Bond Future | 8.80 | Call | 1,702.81000 | | 1.70281 | | 1,669.27000 | 1.66927 | 1,702.810 | 6.73 | 0.60 | 0.00 | 0 | 7,500.00 |
| R186 | On 02/05/2019 | Bond Future | 8.90 | Put | 721.51000 | | 0.72151 | | 755.13000 | 0.75513 | 721.510 | 6.80 | 0.33 | 0.00 | 0 | 4,250.00 |
| R186 | On 02/05/2019 | Bond Future | 9.00 | Put | 553.47000 | | 0.55347 | | 581.99000 | 0.58199 | 553.470 | 6.86 | 0.27 | 0.00 | 0 | 7,500.00 |
| R186 | On 02/05/2019 | Bond Future | 9.00 | Call | 2,480.65000 | | 2.48065 | | 2,436.71000 | 2.43671 | 2,480.650 | 6.86 | 0.73 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/05/2019 | Bond Future | 9.05 | Put | 482.78000 | | 0.48278 | | 508.89000 | 0.50889 | 482.780 | 6.90 | 0.24 | 0.00 | 0 | 3,250.00 |

| 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 02/05/2019 | Bond Future | 9.20 | Call | 3,377.21000 | | 3.37721 | 3,324.28000 | 3.32428 | 3,377.210 | | 7.00 | 0.83 | 0.00 | 0 | 90.00 |
| R186 | On 02/05/2019 | Bond Future | 9.25 | Call | 3,615.11000 | | 3.61511 | 3,560.23000 | 3.56023 | 3,615.110 | | 7.04 | 0.85 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 9.30 | Call | 3,859.47000 | | 3.85947 | 3,802.86000 | 3.80286 | 3,859.470 | | 7.10 | 0.86 | 0.00 | 0 | 200.00 |
| R186 | On 02/05/2019 | Bond Future | 9.75 | Put | 60.79000 | | 0.06079 | 66.41000 | 0.06641 | 60.790 | | 7.62 | 0.04 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/05/2019 | Bond Future | 9.96 | Put | 31.91000 | | 0.03191 | 35.23000 | 0.03523 | 31.910 | | 7.88 | 0.02 | 0.00 | 0 | 90.00 |
| R186 | On 02/05/2019 | Bond Future | 10.02 | Put | 25.95000 | | 0.02595 | 28.75000 | 0.02875 | 25.950 | | 7.93 | 0.02 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 10.07 | Put | 21.04000 | | 0.02104 | 23.40000 | 0.02340 | 21.040 | | 7.93 | 0.02 | 0.00 | 0 | 200.00 |
| R186 | On 01/08/2019 | Bond Future | | | 8.71506 | | 110.86154 | 8.72790 | 110.78857 | | | 6.99 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 01/08/2019 | Bond Future | 8.30 | Call | 903.90000 | | 0.90390 | 886.60000 | 0.88660 | 903.900 | | 6.39 | 0.31 | 0.00 | 0 | 6,000.00 |
| R186 | On 01/08/2019 | Bond Future | 9.05 | Call | 3,089.66000 | | 3.08966 | 3,048.17000 | 3.04817 | 3,089.660 | | 7.03 | 0.65 | 0.00 | 0 | 6,000.00 |
| R186 | On 01/08/2019 | Bond Future | 10.08 | Put | 259.16000 | | 0.25916 | 269.17000 | 0.26917 | 259.160 | | 8.17 | 0.09 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/11/2019 | Bond Future | | | 8.75520 | | 113.20138 | 8.76860 | 113.12756 | | | 6.63 | 0.00 | 0.00 | 0 | 0.00 |
| 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 02/05/2019 | Bond Future | | | 303.33079 | | 303.33079 | 303.30242 | 303.30242 | | | | 0.00 | 0.00 | 0 | 2,350.00 |
| R197 | On 01/08/2019 | Bond Future | | | 301.58465 | | 301.58465 | 301.55799 | 301.55799 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/11/2019 | Bond Future | | | 308.02411 | | 308.02411 | 307.99842 | 307.99842 | | | | 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 02/05/2019 | Bond Future | | | 235.07557 | | 235.07557 | 234.25452 | 234.25452 | | | | 0.00 | 0.00 | 0 | 8,966.00 |
| R202 | On 01/08/2019 | Bond Future | | | 235.56491 | | 235.56491 | 234.72974 | 234.72974 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/11/2019 | Bond Future | | | 240.59428 | | 240.59428 | 239.74242 | 239.74242 | | | | 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 02/05/2019 | Bond Future | | | 7.75055 | | 101.41315 | 7.73558 | 101.46183 | | | 3.15 | 0.00 | 118,856,211.80 | 1,172 | 68,040.00 |
| R2023 | On 01/08/2019 | Bond Future | | | 7.75291 | | 103.33090 | 7.73649 | 103.38127 | | | 3.52 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 07/11/2019 | Bond Future | | | 7.73931 | | 101.57577 | 7.72117 | 101.62776 | | | 3.33 | 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 |
| R2030 | On 02/05/2019 | Bond Future | | | 9.20628 | | 93.98226 | 9.22392 | 93.87014 | | | 9.62 | 0.00 | 0.00 | 0 | 45,580.00 |
| R2030 | On 02/05/2019 | Bond Future | 8.90 | Call | 638.61000 | | 0.63861 | 615.42000 | 0.61542 | 638.610 | | 8.90 | 0.29 | 0.00 | 0 | 3,000.00 |
| R2030 | On 02/05/2019 | Bond Future | 9.40 | Call | 2,174.71000 | | 2.17471 | 2,115.07000 | 2.11507 | 2,174.710 | | 9.52 | 0.64 | 0.00 | 0 | 3,000.00 |
| R2030 | On 02/05/2019 | Bond Future | 10.20 | Put | 121.27000 | | 0.12127 | 133.11000 | 0.13311 | 121.270 | | 10.64 | 0.07 | 0.00 | 0 | 3,000.00 |
| R2030 | On 01/08/2019 | Bond Future | | | 9.26542 | | 91.75453 | 9.28362 | 91.64100 | | | 9.82 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 01/08/2019 | Bond Future | 8.35 | Call | 350.47000 | | 0.35047 | 338.71000 | 0.33871 | 350.470 | | 8.62 | 0.14 | 0.00 | 0 | 2,025.00 |
| R2030 | On 01/08/2019 | Bond Future | 9.15 | Call | 1,918.96000 | | 1.91896 | 1,874.23000 | 1.87423 | 1,918.960 | | 9.45 | 0.46 | 0.00 | 0 | 2,025.00 |
| R2030 | On 07/11/2019 | Bond Future | | | 9.31478 | | 93.69133 | 9.33362 | 93.57595 | | | 9.35 | 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 02/05/2019 | Bond Future | | | 9.44100 | | 92.04168 | 9.45868 | 91.91955 | | | 10.98 | 0.00 | 0.00 | 0 | 43,635.00 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2032 | On 01/08/2019 | Bond Future | | | 9.49878 | | 93.78252 | | 9.51697 | 93.65876 | | 10.71 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 07/11/2019 | Bond Future | | | 9.55432 | | 91.59855 | | 9.57311 | 91.47275 | | 10.61 | 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 02/05/2019 | Bond Future | | | 9.60909 | | 95.70775 | | 9.64192 | 95.45556 | | 11.78 | 0.00 | 24,596,891.75 | 257 | 78,221.00 |
| R2035 | On 01/08/2019 | Bond Future | | | 9.66649 | | 97.51755 | | 9.70029 | 97.26138 | | 11.50 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/11/2019 | Bond Future | | | 9.72501 | | 95.06862 | | 9.75994 | 94.80754 | | 11.43 | 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 02/05/2019 | Bond Future | | | 9.69710 | | 92.18637 | | 9.73518 | 91.89216 | | 12.38 | 0.00 | 112,006,439.55 | 1,215 | 54,437.00 |
| R2037 | On 01/08/2019 | Bond Future | | | 9.75882 | | 89.67439 | | 9.79804 | 89.37531 | | 12.69 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 07/11/2019 | Bond Future | | | 9.81310 | | 91.56738 | | 9.85355 | 91.26256 | | 12.05 | 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 02/05/2019 | Bond Future | | | 9.76667 | | 95.59700 | | 9.79959 | 95.32288 | | 12.82 | 0.00 | 0.00 | 0 | 25,603.00 |
| R2040 | On 02/05/2019 | Bond Future | 9.60 | Call | 1,324.44000 | | 1.32444 | 1,233.05000 | 1.23305 | 1,324.440 | 1,324.440 | 12.11 | 0.40 | 0.00 | 0 | 1,150.00 |
| R2040 | On 02/05/2019 | Bond Future | 10.20 | Call | 4,269.14000 | | 4.26914 | 4,076.08000 | 4.07608 | 4,269.140 | 4,269.140 | 13.12 | 0.76 | 0.00 | 0 | 1,150.00 |
| R2040 | On 01/08/2019 | Bond Future | | | 9.82797 | | 92.89922 | | 9.86186 | 92.62054 | | 13.15 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/11/2019 | Bond Future | | | 9.88211 | | 94.86029 | | 9.91703 | 94.57631 | | 12.50 | 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 02/05/2019 | Bond Future | | | 9.77961 | | 92.75868 | | 9.81242 | 92.47976 | | 13.43 | 0.00 | 14,841,388.80 | 160 | 36,480.00 |
| R2044 | On 01/08/2019 | Bond Future | | | 9.83814 | | 90.13233 | | 9.87187 | 89.84889 | | 13.79 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 01/08/2019 | Bond Future | 9.36 | Call | 1,416.86000 | | 1.41686 | 1,339.87000 | 1.33987 | 1,416.860 | 1,416.860 | 12.79 | 0.31 | 0.00 | 0 | 100.00 |
| R2044 | On 01/08/2019 | Bond Future | 9.86 | Call | 3,277.82000 | | 3.27782 | 3,140.73000 | 3.14073 | 3,277.820 | 3,277.820 | 13.61 | 0.53 | 0.00 | 0 | 100.00 |
| R2044 | On 01/08/2019 | Bond Future | 10.53 | Put | 1,267.81000 | | 1.26781 | 1,345.70000 | 1.34570 | 1,267.810 | 1,267.810 | 14.65 | 0.24 | 0.00 | 0 | 100.00 |
| R2044 | On 07/11/2019 | Bond Future | | | 9.88974 | | 92.03506 | | 9.92447 | 91.74613 | | 13.11 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 02/05/2019 | Bond Future | | | 9.74958 | | 92.00010 | | 9.78212 | 91.71466 | | 13.87 | 0.00 | 0.00 | 0 | 109,879.00 |
| R2048 | On 01/08/2019 | Bond Future | | | 9.80122 | | 93.73983 | | 9.83463 | 93.44972 | | 13.59 | 0.00 | 0.00 | 0 | 100.00 |
| R2048 | On 07/11/2019 | Bond Future | | | 9.85372 | | 91.27462 | | 9.88812 | 90.97894 | | 13.58 | 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 02/05/2019 | Bond Future | | | 6.16064 | | 102.95577 | | 6.16275 | 102.95435 | | 0.25 | 0.00 | 0.00 | 0 | 6,038.00 |
| R207 | On 01/08/2019 | Bond Future | | | 5.25942 | | 101.26124 | | 5.26094 | 101.26058 | | 0.23 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2019 | Bond Future | | | 1.24976 | | 103.39842 | | 1.25037 | 103.39830 | | 0.04 | 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 02/05/2019 | Bond Future | | | 6.87488 | | 100.45440 | | 6.88408 | 100.43830 | | 1.12 | 0.00 | 0.00 | 0 | 13,646.00 |
| R208 | On 01/08/2019 | Bond Future | | | 6.74650 | | 102.35424 | | 6.75666 | 102.33860 | | 1.30 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R208 | On 07/11/2019 | Bond Future | | | 6.50073 | | 101.10793 | | 6.51251 | 101.09255 | | 1.09 | 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 02/05/2019 | Bond Future | | | 9.56073 | | 73.13692 | | 9.59852 | 72.88888 | | 13.21 | 0.00 | 9,946,621.12 | 136 | 102,074.00 |
| R209 | On 02/05/2019 | Bond Future | 9.35 | Call | 946.46000 | | 0.94646 | | 869.04000 | 0.86904 | 946.460 | 12.56 | 0.37 | 0.00 | 0 | 760.00 |
| R209 | On 02/05/2019 | Bond Future | 9.95 | Call | 3,168.29000 | | 3.16829 | | 2,998.15000 | 2.99815 | 3,168.290 | 13.52 | 0.74 | 0.00 | 0 | 760.00 |
| R209 | On 02/05/2019 | Bond Future | 10.50 | Put | 180.69000 | | 0.18069 | | 208.78000 | 0.20878 | 180.690 | 14.75 | 0.09 | 0.00 | 0 | 11,560.00 |
| R209 | On 02/05/2019 | Bond Future | 10.71 | Put | 107.98000 | | 0.10798 | | 126.29000 | 0.12629 | 107.980 | 15.25 | 0.05 | 0.00 | 0 | 760.00 |
| R209 | On 01/08/2019 | Bond Future | | | 9.61198 | | 74.52014 | | 9.65079 | 74.26800 | | 12.99 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 01/08/2019 | Bond Future | 9.30 | Call | 1,529.30000 | | 1.52930 | | 1,442.28000 | 1.44228 | 1,529.300 | 12.36 | 0.38 | 0.00 | 0 | 7,560.00 |
| R209 | On 01/08/2019 | Bond Future | 9.80 | Call | 3,159.17000 | | 3.15917 | | 3,019.60000 | 3.01960 | 3,159.170 | 13.06 | 0.59 | 0.00 | 0 | 7,560.00 |
| R209 | On 01/08/2019 | Bond Future | 10.46 | Put | 824.64000 | | 0.82464 | | 883.66000 | 0.88366 | 824.640 | 14.25 | 0.20 | 0.00 | 0 | 7,560.00 |
| R209 | On 07/11/2019 | Bond Future | | | 9.66124 | | 72.93893 | | 9.70123 | 72.68182 | | 12.96 | 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 02/05/2019 | Bond Future | | | 186.56209 | | 186.56209 | | 186.65901 | 186.65901 | | | 0.00 | 0.00 | 0 | 2,448.00 |
| R210 | On 01/08/2019 | Bond Future | | | 190.13543 | | 190.13543 | | 190.23561 | 190.23561 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 07/11/2019 | Bond Future | | | 191.55662 | | 191.55662 | | 191.65993 | 191.65993 | | | 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 |
| R212 | On 02/05/2019 | Bond Future | | | 157.91339 | | 157.91339 | | 157.99752 | 157.99752 | | | 0.00 | 0.00 | 0 | 4,973.00 |
| R212 | On 01/08/2019 | Bond Future | | | 158.71788 | | 158.71788 | | 158.80472 | 158.80472 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 07/11/2019 | Bond Future | | | 162.10674 | | 162.10674 | | 162.19629 | 162.19629 | | | 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 02/05/2019 | Bond Future | | | 9.31648 | | 84.88918 | | 9.33897 | 84.74824 | | 10.61 | 0.00 | 6,876,023.58 | 81 | 27,738.00 |
| R213 | On 01/08/2019 | Bond Future | | | 9.36941 | | 86.49445 | | 9.39258 | 86.35144 | | 10.41 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2019 | Bond Future | | | 9.42289 | | 84.76491 | | 9.44685 | 84.61940 | | 10.38 | 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 02/05/2019 | Bond Future | | | 9.73960 | | 72.09892 | | 9.77212 | 71.87631 | | 14.22 | 0.00 | 11,535,827.20 | 160 | 24,163.00 |
| R214 | On 01/08/2019 | Bond Future | | | 9.79120 | | 73.46236 | | 9.82458 | 73.23603 | | 13.95 | 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 |
|--------------------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| R214 | On 07/11/2019 | Bond Future | 9.84372 | | 71.71178 | | 9.87806 | 71.48114 | | 13.92 | 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 | 10.34920 | | 10.34920 | | 10.29430 | 10.29430 | | 11.39 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/06/2019 | Foreign Exchange Future | 10.47680 | | 10.47680 | | 10.42260 | 10.42260 | | 13.38 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 16/09/2019 | Foreign Exchange Future | 10.62060 | | 10.62060 | | 10.56540 | 10.56540 | | 13.24 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 13/12/2019 | Foreign Exchange Future | 10.75540 | | 10.75540 | | 10.70010 | 10.70010 | | 13.50 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 18/03/2019 | Foreign Exchange Future | 2.60090 | | 2.60090 | | 2.58940 | 2.58940 | | 13.23 | 0.00 | 0.00 | 0 | 25,000.00 |
| TRY / R | On 14/06/2019 | Foreign Exchange Future | 2.51040 | | 2.51040 | | 2.49960 | 2.49960 | | 15.30 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 16/09/2019 | Foreign Exchange Future | 2.43400 | | 2.43400 | | 2.42360 | 2.42360 | | 16.09 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/12/2019 | Foreign Exchange Future | 2.37580 | | 2.37580 | | 2.36380 | 2.36380 | | 17.66 | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 4,174,142,718.32 | 249,303 | 8 924 029.00 |
| Grand Total: | | | | | | | | | | | | 4,174,142,718.32 | 249,303 | 8 924 029.00 |