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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/04/2019

| 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 01/04/2019 | Any day expiry | 14.19310 | 14.19310 | | 14.47810 | 14.47810 | | 16.93 | 0.00 | 141,931,000.00 | 10,000 | 0.00 | |
| \$ / R | On 02/04/2019 | Any day expiry | 14.15760 | 14.15760 | | 14.47980 | 14.47980 | | 16.56 | 0.00 | 0.00 | 0 | 55.00 | |
| \$ / R | On 04/04/2019 | Any day expiry | 14.16110 | 14.16110 | | 14.48330 | 14.48330 | | 16.51 | 0.00 | 0.00 | 0 | 30,000.00 | |
| \$ / R | On 04/04/2019 | Any day expiry | 14.00 | Call | 192.89680 | 0.19290 | 503.88970 | 0.50389 | 192.897 | 17.76 | 0.76 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 04/04/2019 | Any day expiry | 14.68 | Call | 7.43650 | 0.00744 | 72.13130 | 0.07213 | 7.436 | 24.74 | 0.06 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 05/04/2019 | Any day expiry | | | 14.16280 | 14.16280 | 14.48510 | 14.48510 | 16.52 | 0.00 | 0.00 | 0 | 2,025.00 | |
| \$ / R | On 05/04/2019 | Any day expiry | 13.76 | Put | 13.13660 | 0.01314 | 6.46110 | 0.00646 | 13.137 | 20.81 | 0.09 | 0.00 | 0 | 100.00 |
| \$ / R | On 05/04/2019 | Any day expiry | 14.35 | Call | 43.72970 | 0.04373 | 231.62390 | 0.23162 | 43.730 | 19.09 | 0.26 | 0.00 | 0 | 100.00 |
| \$ / R | On 05/04/2019 | Any day expiry | 14.40 | Put | 272.38530 | 0.27239 | 115.13920 | 0.11514 | 272.385 | 19.73 | 0.79 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 15/04/2019 | Any day expiry | | | 14.18000 | 14.18000 | 14.50240 | 14.50240 | 15.18 | 0.00 | 941,589.00 | 66 | 1,830.00 | |
| \$ / R | On 17/04/2019 | Any day expiry | | | 14.18350 | 14.18350 | 14.50580 | 14.50580 | 15.34 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 17/04/2019 | Any day expiry | 14.40 | Call | 104.02730 | 0.10403 | 275.95230 | 0.27595 | 104.027 | 16.19 | 0.33 | 1,847,643.60 | 380 | 20,000.00 |
| \$ / R | On 17/04/2019 | Any day expiry | 14.44 | Call | 93.51720 | 0.09352 | 255.99880 | 0.25600 | 93.517 | 16.36 | 0.31 | 17,153,373.75 | 4,000 | 60,000.00 |
| \$ / R | On 17/04/2019 | Any day expiry | 14.45 | Call | 91.04540 | 0.09105 | 251.19770 | 0.25120 | 91.045 | 16.41 | 0.30 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 23/04/2019 | Any day expiry | | | 14.19380 | 14.19380 | 14.51620 | 14.51620 | 15.09 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 23/04/2019 | Any day expiry | 14.20 | Call | 206.74970 | 0.20675 | 425.35510 | 0.42536 | 206.750 | 15.09 | 0.50 | 0.00 | 0 | 25,000.00 |

| 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 23/04/2019 | Any day expiry | 14.50 | Call | 107.86540 | 0.10787 | 258.21410 | 0.25821 | 107.865 | 16.31 | 0.30 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 23/04/2019 | Any day expiry | 14.55 | Call | 96.44810 | 0.09645 | 236.98810 | 0.23699 | 96.448 | 16.51 | 0.28 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 26/04/2019 | Any day expiry | | | 14.19890 | 14.19890 | 14.52140 | 14.52140 | | 15.27 | 0.00 | 0.00 | 0 | 349.00 |
| \$ / R | On 29/04/2019 | Any day expiry | | | 14.20410 | 14.20410 | 14.52660 | 14.52660 | | 15.08 | 0.00 | 0.00 | 0 | 15.00 |
| \$ / R | On 30/04/2019 | Any day expiry | | | 14.20580 | 14.20580 | 14.52840 | 14.52840 | | 15.13 | 0.00 | 3,120,670.00 | 218 | 4,563.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 13.00 | Put | 5.89910 | 0.00590 | 4.03000 | 0.00403 | 5.899 | 16.10 | 0.02 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 13.49 | Call | 737.73920 | 0.73774 | 1,054.07020 | 1.05407 | 737.739 | 13.63 | 0.91 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.20 | Put | 238.78730 | 0.23879 | 133.46580 | 0.13347 | 238.787 | 15.13 | 0.49 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.25 | Put | 267.86690 | 0.26787 | 152.05820 | 0.15206 | 267.867 | 15.32 | 0.52 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.84 | Call | 74.52030 | 0.07452 | 174.89420 | 0.17489 | 74.520 | 17.56 | 0.20 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 15.61 | Call | 15.95390 | 0.01595 | 51.22300 | 0.05122 | 15.954 | 19.89 | 0.05 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 15.96 | Call | 7.44930 | 0.00745 | 29.29220 | 0.02929 | 7.449 | 20.66 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 07/05/2019 | Any day expiry | | | 14.21780 | 14.21780 | 14.54050 | 14.54050 | | 15.48 | 0.00 | 0.00 | 0 | 303.00 |
| \$ / R | On 09/05/2019 | Any day expiry | | | 14.22120 | 14.22120 | 14.54400 | 14.54400 | | 15.64 | 0.00 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 09/05/2019 | Any day expiry | 13.72 | Call | 587.53900 | 0.58754 | 869.61740 | 0.86962 | 587.539 | 14.73 | 0.78 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 09/05/2019 | Any day expiry | 14.20 | Call | 296.81410 | 0.29681 | 510.26410 | 0.51026 | 296.814 | 15.64 | 0.52 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 13/05/2019 | Any day expiry | | | 14.22800 | 14.22800 | 14.55090 | 14.55090 | | 15.89 | 0.00 | 0.00 | 0 | 93.00 |
| \$ / R | On 15/05/2019 | Any day expiry | | | 14.23150 | 14.23150 | 14.55440 | 14.55440 | | 16.07 | 0.00 | 0.00 | 0 | 2.00 |
| \$ / R | On 20/05/2019 | Any day expiry | | | 14.24000 | 14.24000 | 14.56310 | 14.56310 | | 16.20 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 20/05/2019 | Any day expiry | 14.25 | Call | 332.34520 | 0.33235 | 534.23360 | 0.53423 | 332.345 | 16.20 | 0.51 | 0.00 | 0 | 61,000.00 |
| \$ / R | On 20/05/2019 | Any day expiry | 15.25 | Call | 89.16250 | 0.08916 | 169.39480 | 0.16939 | 89.163 | 19.09 | 0.17 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 20/05/2019 | Any day expiry | 15.50 | Call | 64.00940 | 0.06401 | 126.23360 | 0.12623 | 64.009 | 19.76 | 0.13 | 0.00 | 0 | 21,000.00 |
| \$ / R | On 29/05/2019 | Any day expiry | | | 14.25550 | 14.25550 | 14.57870 | 14.57870 | | 16.49 | 0.00 | 0.00 | 0 | 387.00 |
| \$ / R | On 31/05/2019 | Any day expiry | | | 14.25890 | 14.25890 | 14.58220 | 14.58220 | | 16.55 | 0.00 | 801,192.00 | 56 | 452.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 13.00 | Put | 18.87270 | 0.01887 | 9.42180 | 0.00942 | 18.873 | 14.35 | 0.05 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 14.20 | Put | 350.11800 | 0.35012 | 233.35690 | 0.23336 | 350.118 | 16.46 | 0.46 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 14.25 | Put | 377.02080 | 0.37702 | 254.15800 | 0.25416 | 377.021 | 16.55 | 0.48 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 15.01 | Call | 161.76390 | 0.16176 | 269.95620 | 0.26996 | 161.764 | 18.55 | 0.26 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 15.79 | Call | 65.41090 | 0.06541 | 120.62260 | 0.12062 | 65.411 | 20.44 | 0.12 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 16.15 | Call | 41.52540 | 0.04153 | 83.12470 | 0.08312 | 41.525 | 21.04 | 0.08 | 0.00 | 0 | 250.00 |
| \$ / R | On 03/06/2019 | Any day expiry | | | 14.26410 | 14.26410 | 14.58750 | 14.58750 | | 16.44 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/06/2019 | Any day expiry | | | 14.26580 | 14.26580 | 14.58930 | 14.58930 | | 16.45 | 0.00 | 0.00 | 0 | 74.00 |
| \$ / R | On 10/06/2019 | Any day expiry | | | 14.27620 | 14.27620 | 14.59980 | 14.59980 | | 16.48 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 10/06/2019 | Any day expiry | 13.83 | Put | 202.73850 | 0.20274 | 125.37710 | 0.12538 | 202.738 | 15.70 | 0.31 | 0.00 | 0 | 45,000.00 |
| \$ / R | On 10/06/2019 | Any day expiry | 14.06 | Put | 299.24440 | 0.29924 | 196.41550 | 0.19642 | 299.244 | 16.08 | 0.40 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 10/06/2019 | Any day expiry | 14.15 | Put | 343.04090 | 0.34304 | 229.87100 | 0.22987 | 343.041 | 16.23 | 0.44 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 10/06/2019 | Any day expiry | 14.25 | Put | 395.57260 | 0.39557 | 270.82870 | 0.27083 | 395.573 | 16.40 | 0.48 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | | | 14.28310 | 14.28310 | 14.60680 | 14.60680 | | 16.51 | 0.00 | 1,236,359,419.10 | 86,561 | 857,286.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 10.69 | Put | 0.44340 | 0.00044 | 0.31160 | 0.00031 | 0.443 | 21.40 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.28 | Put | 7.55350 | 0.00755 | 6.38560 | 0.00639 | 7.554 | 16.48 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.65 | Put | 12.61800 | 0.01262 | 10.78630 | 0.01079 | 12.618 | 14.91 | 0.03 | 0.00 | 0 | 1,050.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.75 | Put | 14.58440 | 0.01458 | 12.46790 | 0.01247 | 14.584 | 14.49 | 0.04 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.92 | Put | 21.64830 | 0.02165 | 16.00610 | 0.01601 | 21.648 | 14.19 | 0.05 | 0.00 | 0 | 2,100.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.98 | Put | 26.48690 | 0.02649 | 17.50130 | 0.01750 | 26.487 | 14.30 | 0.06 | 0.00 | 0 | 911.00 |

| 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 | 13.00 | Put | 28.27340 | 0.02827 | | 18.03190 | 0.01803 | 28.273 | 14.33 | 0.07 | 0.00 | 0 | 165,703.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.10 | Put | 38.62720 | 0.03863 | | 20.96120 | 0.02096 | 38.627 | 14.50 | 0.09 | 0.00 | 0 | 14,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.22 | Put | 54.54950 | 0.05455 | | 28.24090 | 0.02824 | 54.549 | 14.71 | 0.11 | 0.00 | 0 | 122,704.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.24 | Put | 57.61220 | 0.05761 | | 30.03490 | 0.03003 | 57.612 | 14.75 | 0.12 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.25 | Put | 59.18910 | 0.05919 | | 30.96410 | 0.03096 | 59.189 | 14.77 | 0.12 | 0.00 | 0 | 4,582.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.28 | Put | 64.10940 | 0.06411 | | 33.88330 | 0.03388 | 64.109 | 14.82 | 0.13 | 0.00 | 0 | 122,704.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.30 | Put | 67.54860 | 0.06755 | | 35.94350 | 0.03594 | 67.549 | 14.85 | 0.14 | 0.00 | 0 | 143,800.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.35 | Put | 76.72470 | 0.07672 | | 41.50940 | 0.04151 | 76.725 | 14.94 | 0.15 | 0.00 | 0 | 4,317.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.50 | Call | 892.59040 | 0.89259 | 1,168.89720 | 1.16890 | 892.590 | 15.20 | 0.80 | 0.00 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.60 | Put | 135.87320 | 0.13587 | 79.42220 | 0.07942 | 135.873 | 15.37 | 0.23 | 0.00 | 0.00 | 0 | 700.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.60 | Call | 818.97320 | 0.81897 | 1,086.22220 | 1.08622 | 818.973 | 15.37 | 0.77 | 0.00 | 0.00 | 0 | 700.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.83 | Put | 211.28950 | 0.21129 | 131.71250 | 0.13171 | 211.290 | 15.74 | 0.31 | 0.00 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.90 | Call | 621.61520 | 0.62162 | 858.14940 | 0.85815 | 621.615 | 15.86 | 0.66 | 0.00 | 0.00 | 0 | 100.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.91 | Put | 242.56950 | 0.24257 | 154.33200 | 0.15433 | 242.570 | 15.87 | 0.34 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.98 | Call | 575.19760 | 0.57520 | 803.08650 | 0.80309 | 575.198 | 15.99 | 0.63 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.00 | Put | 280.90400 | 0.28090 | 182.90570 | 0.18291 | 280.904 | 16.02 | 0.38 | 0.00 | 0.00 | 0 | 301,700.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.00 | Call | 564.00400 | 0.56400 | 789.70570 | 0.78971 | 564.004 | 16.02 | 0.62 | 0.00 | 0.00 | 0 | 23,500.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.06 | Put | 308.30230 | 0.30830 | 203.68750 | 0.20369 | 308.302 | 16.12 | 0.40 | 0.00 | 0.00 | 0 | 2,100.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.07 | Put | 313.00840 | 0.31301 | 207.28790 | 0.20729 | 313.008 | 16.14 | 0.40 | 0.00 | 0.00 | 0 | 39,589.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.20 | Put | 377.86160 | 0.37786 | 257.63530 | 0.25764 | 377.862 | 16.35 | 0.45 | 0.00 | 0.00 | 0 | 13,600.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.25 | Put | 404.57860 | 0.40458 | 278.75460 | 0.27875 | 404.579 | 16.43 | 0.47 | 0.00 | 0.00 | 0 | 1,982.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.30 | Put | 432.25150 | 0.43225 | 300.84330 | 0.30084 | 432.252 | 16.51 | 0.49 | 0.00 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.35 | Call | 394.99460 | 0.39499 | 580.69480 | 0.58069 | 394.995 | 16.63 | 0.49 | 0.00 | 0.00 | 0 | 1,050.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.42 | Call | 368.03300 | 0.36803 | 544.56530 | 0.54457 | 368.033 | 16.80 | 0.46 | 0.00 | 0.00 | 0 | 30.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.44 | Put | 517.54690 | 0.51755 | 367.78310 | 0.36778 | 517.547 | 16.85 | 0.54 | 0.00 | 0.00 | 0 | 31,500.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.58 | Call | 312.73020 | 0.31273 | 468.82410 | 0.46882 | 312.730 | 17.19 | 0.41 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.63 | Put | 644.04170 | 0.64404 | 470.71350 | 0.47071 | 644.042 | 17.31 | 0.61 | 0.00 | 0.00 | 0 | 8,203.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.65 | Put | 658.01720 | 0.65802 | 482.55740 | 0.48256 | 658.017 | 17.36 | 0.61 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.66 | Call | 288.15210 | 0.28815 | 435.33100 | 0.43533 | 288.152 | 17.39 | 0.38 | 0.00 | 0.00 | 0 | 122,704.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.72 | Call | 270.96230 | 0.27096 | 411.88540 | 0.41189 | 270.962 | 17.53 | 0.37 | 0.00 | 0.00 | 0 | 122,704.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.75 | Call | 262.74700 | 0.26275 | 400.61180 | 0.40061 | 262.747 | 17.60 | 0.36 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.78 | Call | 254.78050 | 0.25478 | 389.63050 | 0.38963 | 254.780 | 17.68 | 0.35 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.82 | Call | 244.53250 | 0.24453 | 375.43380 | 0.37543 | 244.533 | 17.78 | 0.34 | 0.00 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.00 | Call | 203.30600 | 0.20331 | 317.50510 | 0.31751 | 203.306 | 18.21 | 0.29 | 0.00 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.10 | Call | 183.41910 | 0.18342 | 289.22660 | 0.28923 | 183.419 | 18.45 | 0.27 | 0.00 | 0.00 | 0 | 2,900.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.30 | Call | 149.45190 | 0.14945 | 240.06440 | 0.24006 | 149.452 | 18.92 | 0.22 | 0.00 | 0.00 | 0 | 14,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.32 | Call | 146.43750 | 0.14644 | 235.64520 | 0.23565 | 146.438 | 18.97 | 0.22 | 0.00 | 0.00 | 0 | 1,980.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.50 | Call | 122.05000 | 0.12205 | 199.26660 | 0.19927 | 122.050 | 19.40 | 0.19 | 0.00 | 0.00 | 0 | 146,182.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.58 | Call | 112.64470 | 0.11264 | 185.01200 | 0.18501 | 112.645 | 19.59 | 0.17 | 0.00 | 0.00 | 0 | 1,380.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.60 | Call | 110.41880 | 0.11042 | 181.62000 | 0.18162 | 110.419 | 19.64 | 0.17 | 0.00 | 0.00 | 0 | 143,800.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.64 | Call | 106.10600 | 0.10611 | 175.03260 | 0.17503 | 106.106 | 19.73 | 0.16 | 0.00 | 0.00 | 0 | 39,589.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.66 | Call | 104.02020 | 0.10402 | 171.83480 | 0.17183 | 104.020 | 19.78 | 0.16 | 0.00 | 0.00 | 0 | 122,704.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.73 | Call | 96.80420 | 0.09680 | 161.12590 | 0.16113 | 96.804 | 19.93 | 0.15 | 0.00 | 0.00 | 0 | 122,704.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.80 | Call | 89.78840 | 0.08979 | 151.13180 | 0.15113 | 89.788 | 20.05 | 0.14 | 0.00 | 0.00 | 0 | 1,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.89 | Call | 81.52600 | 0.08153 | 139.25800 | 0.13926 | 81.526 | 20.22 | 0.13 | 0.00 | 0 | 6,800.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.92 | Call | 78.94870 | 0.07895 | 135.52940 | 0.13553 | 78.949 | 20.27 | 0.13 | 0.00 | 0 | 911.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 16.00 | Call | 72.48090 | 0.07248 | 126.11140 | 0.12611 | 72.481 | 20.41 | 0.12 | 0.00 | 0 | 5,020.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 16.09 | Call | 65.85880 | 0.06586 | 116.03260 | 0.11603 | 65.859 | 20.58 | 0.11 | 0.00 | 0 | 6,800.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 17.96 | Call | 7.37030 | 0.00737 | 17.16100 | 0.01716 | 7.370 | 22.81 | 0.01 | 0.00 | 0 | 8,203.00 |
| \$ / R | On 20/06/2019 | Any day expiry | | | 14.29350 | 14.29350 | 14.61740 | 14.61740 | | 16.42 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2019 | Any day expiry | | | 14.30730 | 14.30730 | 14.63150 | 14.63150 | | 16.38 | 0.00 | 0.00 | 0 | 2,421.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 13.00 | Put | 40.46160 | 0.04046 | 25.62270 | 0.02562 | 40.462 | 14.54 | 0.08 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 14.02 | Put | 313.34530 | 0.31335 | 210.37660 | 0.21038 | 313.345 | 15.94 | 0.38 | 0.00 | 0 | 29,000.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 14.20 | Put | 401.29790 | 0.40130 | 279.62290 | 0.27962 | 401.298 | 16.23 | 0.45 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 14.25 | Put | 427.83770 | 0.42784 | 300.95780 | 0.30096 | 427.838 | 16.30 | 0.46 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 15.17 | Call | 205.83460 | 0.20583 | 311.05290 | 0.31105 | 205.835 | 18.33 | 0.27 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 15.33 | Call | 177.51340 | 0.17751 | 271.34310 | 0.27134 | 177.513 | 18.69 | 0.24 | 0.00 | 0 | 29,000.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 15.96 | Call | 99.30260 | 0.09930 | 159.70760 | 0.15971 | 99.303 | 20.01 | 0.14 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 16.32 | Call | 70.86730 | 0.07087 | 117.82010 | 0.11782 | 70.867 | 20.66 | 0.11 | 0.00 | 0 | 250.00 |
| \$ / R | On 01/07/2019 | Any day expiry | | | 14.31250 | 14.31250 | 14.63680 | 14.63680 | | 16.31 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 03/07/2019 | Any day expiry | | | 14.31600 | 14.31600 | 14.64030 | 14.64030 | | 16.34 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/07/2019 | Any day expiry | | | 14.36420 | 14.36420 | 14.68990 | 14.68990 | | 16.33 | 0.00 | 0.00 | 0 | 1,029.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 13.00 | Put | 67.05680 | 0.06706 | 48.21670 | 0.04822 | 67.057 | 14.66 | 0.11 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 14.20 | Put | 449.78700 | 0.44979 | 329.16190 | 0.32916 | 449.787 | 16.10 | 0.43 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 14.25 | Put | 476.12500 | 0.47612 | 350.92540 | 0.35093 | 476.125 | 16.17 | 0.45 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 15.34 | Call | 253.83650 | 0.25384 | 359.95320 | 0.35995 | 253.837 | 18.31 | 0.28 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 16.14 | Call | 139.15750 | 0.13916 | 205.89690 | 0.20590 | 139.158 | 19.84 | 0.17 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 16.50 | Call | 106.50590 | 0.10651 | 159.72550 | 0.15973 | 106.506 | 20.46 | 0.13 | 0.00 | 0 | 250.00 |
| \$ / R | On 01/08/2019 | Any day expiry | | | 14.36590 | 14.36590 | 14.69170 | 14.69170 | | 16.33 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 13/08/2019 | Any day expiry | | | 14.38640 | 14.38640 | 14.71300 | 14.71300 | | 16.35 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/08/2019 | Any day expiry | 14.48 | Put | 623.59210 | 0.62359 | 477.50920 | 0.47751 | 623.592 | 16.50 | 0.51 | 0.00 | 0 | 3,147.00 |
| \$ / R | On 13/08/2019 | Any day expiry | 16.35 | Call | 139.29380 | 0.13929 | 202.20410 | 0.20220 | 139.294 | 20.02 | 0.16 | 0.00 | 0 | 3,147.00 |
| \$ / R | On 30/08/2019 | Any day expiry | | | 14.41540 | 14.41540 | 14.74310 | 14.74310 | | 16.32 | 0.00 | 0.00 | 0 | 2,229.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 13.00 | Put | 90.81590 | 0.09082 | 67.95840 | 0.06796 | 90.816 | 14.74 | 0.13 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 14.20 | Put | 486.46750 | 0.48647 | 367.02430 | 0.36702 | 486.468 | 16.02 | 0.42 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 14.25 | Put | 512.63140 | 0.51263 | 388.99950 | 0.38900 | 512.631 | 16.09 | 0.44 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 15.52 | Call | 286.37520 | 0.28638 | 391.40550 | 0.39141 | 286.375 | 18.38 | 0.29 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 16.33 | Call | 169.12980 | 0.16913 | 238.27280 | 0.23827 | 169.130 | 19.80 | 0.18 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 16.70 | Call | 133.88440 | 0.13388 | 190.09610 | 0.19010 | 133.884 | 20.41 | 0.15 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/09/2019 | Any day expiry | | | 14.42060 | 14.42060 | 14.74850 | 14.74850 | | 16.27 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 04/09/2019 | Any day expiry | | | 14.42410 | 14.42410 | 14.75220 | 14.75220 | | 16.28 | 0.00 | 0.00 | 0 | 74.00 |
| \$ / R | On 05/09/2019 | Any day expiry | | | 14.42580 | 14.42580 | 14.75400 | 14.75400 | | 16.36 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/09/2019 | Any day expiry | 19.00 | Call | 51.78550 | 0.05179 | 76.91910 | 0.07692 | 51.786 | 24.98 | 0.05 | 15,873,566.40 | 20,000 | 20,000.00 |
| \$ / R | On 13/09/2019 | Any day expiry | | | 14.43970 | 14.43970 | 14.76840 | 14.76840 | | 16.35 | 0.00 | 0.00 | 0 | 3,617.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | | | 14.44490 | 14.44490 | 14.77380 | 14.77380 | | 16.32 | 0.00 | 7,540,237.80 | 522 | 26,299.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 10.75 | Put | 5.56410 | 0.00556 | 4.66480 | 0.00466 | 5.564 | 18.81 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 12.50 | Put | 51.42510 | 0.05143 | 37.07480 | 0.03707 | 51.425 | 15.27 | 0.07 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 12.87 | Put | 86.80700 | 0.08681 | 65.21220 | 0.06521 | 86.807 | 14.89 | 0.12 | 0.00 | 0 | 9,783.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|----------|------------|-------------|--------------|----------------|-------------------|------------|---------------|-------------|------------------|---------------|
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.02 | Put | 106.81890 | | 0.10682 | | 80.81730 | 0.08082 | 106.819 | 14.78 | 0.14 | 0.00 | 0 | 17,287.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.15 | Put | 131.67290 | | 0.13167 | | 96.70300 | 0.09670 | 131.673 | 14.87 | 0.16 | 0.00 | 0 | 11,333.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.25 | Put | 153.41220 | | 0.15341 | | 110.56910 | 0.11057 | 153.412 | 14.93 | 0.18 | 0.00 | 0 | 3,900.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.65 | Call | 1,060.15940 | | 1.06016 | 1,320.33320 | 1.32033 | 1,060.159 | 15.21 | 0.73 | 0.00 | 0.00 | 0 | 5,666.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.70 | Put | 282.19720 | | 0.28220 | 210.08070 | 0.21008 | 282.197 | 15.24 | 0.29 | 0.00 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.77 | Put | 308.84120 | | 0.30884 | 230.07790 | 0.23008 | 308.841 | 15.34 | 0.30 | 0.00 | 0.00 | 0 | 28,500.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.80 | Put | 320.70040 | | 0.32070 | 239.02330 | 0.23902 | 320.700 | 15.39 | 0.31 | 0.00 | 0.00 | 0 | 14,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.90 | Put | 362.11970 | | 0.36212 | 270.48490 | 0.27048 | 362.120 | 15.53 | 0.34 | 0.00 | 0.00 | 0 | 5,908.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.92 | Put | 370.75020 | | 0.37075 | 277.08340 | 0.27708 | 370.750 | 15.56 | 0.34 | 0.00 | 0.00 | 0 | 2,149.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.97 | Put | 392.83450 | | 0.39283 | 294.02690 | 0.29403 | 392.834 | 15.63 | 0.36 | 0.00 | 0.00 | 0 | 800.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.00 | Put | 406.43090 | | 0.40643 | 304.50530 | 0.30451 | 406.431 | 15.67 | 0.36 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.12 | Put | 463.36690 | | 0.46337 | 350.64480 | 0.35064 | 463.367 | 15.84 | 0.40 | 0.00 | 0.00 | 0 | 177.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.21 | Put | 508.70690 | | 0.50871 | 388.82850 | 0.38883 | 508.707 | 15.97 | 0.42 | 0.00 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.30 | Put | 556.25520 | | 0.55626 | 429.23910 | 0.42924 | 556.255 | 16.10 | 0.44 | 0.00 | 0.00 | 0 | 9,783.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.36 | Put | 589.15260 | | 0.58915 | 457.40640 | 0.45741 | 589.153 | 16.19 | 0.46 | 0.00 | 0.00 | 0 | 111.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.46 | Put | 646.17820 | | 0.64618 | 506.49060 | 0.50649 | 646.178 | 16.33 | 0.48 | 0.00 | 0.00 | 0 | 17,287.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.50 | Put | 670.12280 | | 0.67012 | 526.86470 | 0.52686 | 670.123 | 16.40 | 0.49 | 0.00 | 0.00 | 0 | 14,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.50 | Call | 615.02280 | | 0.61502 | 800.66470 | 0.80066 | 615.023 | 16.40 | 0.51 | 0.00 | 0.00 | 0 | 14,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.65 | Put | 763.40080 | | 0.76340 | 606.93250 | 0.60693 | 763.401 | 16.66 | 0.53 | 0.00 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.70 | Put | 795.67260 | | 0.79567 | 634.88090 | 0.63488 | 795.673 | 16.75 | 0.54 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.82 | Put | 875.39620 | | 0.87540 | 704.95500 | 0.70496 | 875.396 | 16.96 | 0.57 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.85 | Put | 895.81240 | | 0.89581 | 723.10150 | 0.72310 | 895.812 | 17.01 | 0.57 | 0.00 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.00 | Call | 445.55310 | | 0.44555 | 590.70460 | 0.59070 | 445.553 | 17.27 | 0.40 | 0.00 | 0.00 | 0 | 750.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.03 | Call | 437.05210 | | 0.43705 | 580.05880 | 0.58006 | 437.052 | 17.32 | 0.39 | 0.00 | 0.00 | 0 | 177.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.16 | Call | 402.18200 | | 0.40218 | 536.13220 | 0.53613 | 402.182 | 17.55 | 0.36 | 0.00 | 0.00 | 0 | 111.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.38 | Put | 1,285.63310 | | 1.28563 | 1,075.61160 | 1.07561 | 1,285.633 | 17.96 | 0.68 | 0.00 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.51 | Call | 323.50900 | | 0.32351 | 434.16570 | 0.43417 | 323.509 | 18.20 | 0.30 | 0.00 | 0.00 | 0 | 28,500.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.56 | Put | 1,428.85110 | | 1.42885 | 1,207.74810 | 1.20775 | 1,428.851 | 18.29 | 0.70 | 0.00 | 0.00 | 0 | 2,571.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.87 | Call | 260.27000 | | 0.26027 | 351.82440 | 0.35182 | 260.270 | 18.86 | 0.25 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 16.66 | Call | 161.46360 | | 0.16146 | 223.78800 | 0.22379 | 161.464 | 20.12 | 0.16 | 0.00 | 0.00 | 0 | 2,149.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 16.67 | Call | 160.52270 | | 0.16052 | 222.51830 | 0.22252 | 160.523 | 20.13 | 0.16 | 0.00 | 0.00 | 0 | 14,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.12 | Call | 124.22090 | | 0.12422 | 173.20170 | 0.17320 | 124.221 | 20.85 | 0.13 | 0.00 | 0.00 | 0 | 17,287.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.18 | Call | 120.16490 | | 0.12016 | 167.64470 | 0.16764 | 120.165 | 20.94 | 0.13 | 0.00 | 0.00 | 0 | 9,783.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.23 | Call | 116.90640 | | 0.11691 | 163.17410 | 0.16317 | 116.906 | 21.02 | 0.12 | 0.00 | 0.00 | 0 | 800.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.64 | Call | 98.81310 | | 0.09881 | 131.44100 | 0.13144 | 98.813 | 21.95 | 0.10 | 0.00 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.85 | Call | 92.23780 | | 0.09224 | 120.14080 | 0.12014 | 92.238 | 22.49 | 0.10 | 0.00 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.93 | Call | 89.95660 | | 0.08996 | 117.05020 | 0.11705 | 89.957 | 22.70 | 0.09 | 0.00 | 0.00 | 0 | 2,571.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 18.47 | Call | 77.20330 | | 0.07720 | 99.75590 | 0.09976 | 77.203 | 24.08 | 0.08 | 0.00 | 0.00 | 0 | 1,200.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 18.60 | Call | 74.70990 | | 0.07471 | 0.00000 | 0.00000 | 74.710 | 24.41 | 0.07 | 98,271,091.20 | 80,000 | 0.00 | 0.00 |
| \$ / R | On 30/09/2019 | Any day expiry | | | 14.46930 | 14.46930 | | 14.79910 | 14.79910 | | 16.28 | 0.00 | 0.00 | 0.00 | 0 | 98.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 13.00 | Put | 113.73610 | | 0.11374 | 85.68800 | 0.08569 | 113.736 | 14.80 | 0.14 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 14.20 | Put | 516.86380 | | 0.51686 | 399.15190 | 0.39915 | 516.864 | 15.92 | 0.41 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 14.25 | Put | 542.82390 | | 0.54282 | 421.20770 | 0.42121 | 542.824 | 15.99 | 0.42 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 15.68 | Call | 319.79210 | | 0.31979 | 424.85170 | 0.42485 | 319.792 | 18.40 | 0.29 | 0.00 | 0.00 | 0 | 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 30/09/2019 | Any day expiry | 16.50 | Call | 199.30060 | 0.19930 | 271.13400 | 0.27113 | 199.301 | 19.72 | 0.19 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 16.89 | Call | 160.61580 | 0.16062 | 219.58150 | 0.21958 | 160.616 | 20.33 | 0.16 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/10/2019 | Any day expiry | | | 14.47280 | 14.47280 | 14.80280 | 14.80280 | | 16.29 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 31/10/2019 | Any day expiry | | | 14.52350 | 14.52350 | 14.85600 | 14.85600 | | 16.36 | 0.00 | 0.00 | 0 | 153.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 13.00 | Put | 136.60820 | 0.13661 | 100.87890 | 0.10088 | 136.608 | 14.89 | 0.15 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 14.20 | Put | 547.25600 | 0.54726 | 429.50120 | 0.42950 | 547.256 | 15.94 | 0.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 14.25 | Put | 573.13300 | 0.57313 | 451.73810 | 0.45174 | 573.133 | 16.01 | 0.41 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 15.87 | Call | 348.59810 | 0.34860 | 453.46500 | 0.45346 | 348.598 | 18.58 | 0.29 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 16.70 | Call | 226.51460 | 0.22651 | 300.63490 | 0.30063 | 226.515 | 19.81 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 17.09 | Call | 186.70690 | 0.18671 | 248.80570 | 0.24881 | 186.707 | 20.37 | 0.17 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | | | 14.57470 | 14.57470 | 14.90950 | 14.90950 | | 16.41 | 0.00 | 0.00 | 0 | 97.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 13.00 | Put | 155.11450 | 0.15511 | 112.48580 | 0.11249 | 155.115 | 14.91 | 0.16 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 14.20 | Put | 571.20650 | 0.57121 | 453.79150 | 0.45379 | 571.207 | 15.92 | 0.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 14.25 | Put | 596.99950 | 0.59700 | 476.12690 | 0.47613 | 596.999 | 15.99 | 0.41 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 16.03 | Call | 375.26940 | 0.37527 | 480.77650 | 0.48078 | 375.269 | 18.68 | 0.29 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 16.87 | Call | 251.13020 | 0.25113 | 327.47040 | 0.32747 | 251.130 | 19.83 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 17.26 | Call | 210.51900 | 0.21052 | 275.41750 | 0.27542 | 210.519 | 20.36 | 0.17 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/12/2019 | Any day expiry | | | 14.58000 | 14.58000 | 14.91500 | 14.91500 | | 16.46 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 04/12/2019 | Any day expiry | | | 14.58350 | 14.58350 | 14.91870 | 14.91870 | | 16.47 | 0.00 | 0.00 | 0 | 321.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | | | 14.59940 | 14.59940 | 14.93540 | 14.93540 | | 16.47 | 0.00 | 0.00 | 0 | 22,753.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 11.89 | Put | 25.55540 | 0.02556 | 15.54090 | 0.01554 | 25.555 | 14.07 | 0.04 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 12.87 | Put | 136.58450 | 0.13658 | 96.79970 | 0.09680 | 136.585 | 14.79 | 0.14 | 0.00 | 0 | 139,860.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 13.00 | Put | 162.85100 | 0.16285 | 118.08790 | 0.11809 | 162.851 | 14.89 | 0.16 | 0.00 | 0 | 49,600.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 13.03 | Put | 169.38010 | 0.16938 | 123.43420 | 0.12343 | 169.380 | 14.91 | 0.17 | 0.00 | 0 | 69,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 13.66 | Put | 347.86700 | 0.34787 | 274.19650 | 0.27420 | 347.867 | 15.32 | 0.28 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 13.80 | Put | 399.17020 | 0.39917 | 317.55730 | 0.31756 | 399.170 | 15.41 | 0.31 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 13.94 | Put | 457.87180 | 0.45787 | 365.06380 | 0.36506 | 457.872 | 15.56 | 0.34 | 0.00 | 0 | 139,860.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 14.00 | Put | 485.15440 | 0.48515 | 386.70750 | 0.38671 | 485.154 | 15.65 | 0.35 | 0.00 | 0 | 26,500.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 14.07 | Put | 518.05580 | 0.51806 | 412.93470 | 0.41293 | 518.056 | 15.74 | 0.36 | 0.00 | 0 | 1,351.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 14.08 | Put | 522.85330 | 0.52285 | 416.77060 | 0.41677 | 522.853 | 15.76 | 0.37 | 0.00 | 0 | 4,150.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 14.10 | Put | 532.50910 | 0.53251 | 424.49830 | 0.42450 | 532.509 | 15.78 | 0.37 | 0.00 | 0 | 52,300.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 14.11 | Put | 537.37660 | 0.53738 | 428.39890 | 0.42840 | 537.377 | 15.80 | 0.37 | 0.00 | 0 | 24,055.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 14.12 | Put | 542.26270 | 0.54226 | 432.31650 | 0.43232 | 542.263 | 15.81 | 0.38 | 0.00 | 0 | 69,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 14.41 | Put | 693.87220 | 0.69387 | 562.24470 | 0.56224 | 693.872 | 16.21 | 0.43 | 0.00 | 0 | 49,600.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 15.80 | Call | 446.24650 | 0.44625 | 566.16970 | 0.56617 | 446.247 | 18.25 | 0.33 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 16.13 | Call | 382.85100 | 0.38285 | 488.36120 | 0.48836 | 382.851 | 18.74 | 0.29 | 0.00 | 0 | 52,300.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 16.20 | Call | 370.37770 | 0.37038 | 473.51130 | 0.47351 | 370.378 | 18.84 | 0.28 | 0.00 | 0 | 50,100.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 16.25 | Call | 361.75380 | 0.36175 | 463.23240 | 0.46323 | 361.754 | 18.90 | 0.28 | 0.00 | 0 | 26,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 16.35 | Call | 345.20030 | 0.34520 | 443.46450 | 0.44346 | 345.200 | 19.04 | 0.26 | 0.00 | 0 | 4,150.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 16.37 | Call | 341.99820 | 0.34200 | 439.63360 | 0.43963 | 341.998 | 19.06 | 0.26 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 16.55 | Call | 314.68440 | 0.31468 | 406.06250 | 0.40606 | 314.684 | 19.31 | 0.24 | 0.00 | 0 | 24,055.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 16.85 | Call | 274.71100 | 0.27471 | 355.58290 | 0.35558 | 274.711 | 19.71 | 0.22 | 0.00 | 0 | 1,351.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 16.99 | Call | 258.17180 | 0.25817 | 334.57150 | 0.33457 | 258.172 | 19.90 | 0.20 | 0.00 | 0 | 69,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 17.02 | Call | 254.78820 | 0.25479 | 330.26420 | 0.33026 | 254.788 | 19.94 | 0.20 | 0.00 | 0 | 139,860.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 17.38 | Call | 218.16470 | 0.21816 | 283.43290 | 0.28343 | 218.165 | 20.42 | 0.18 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 20.00 | Call | 85.77840 | 0.08578 | 121.78570 | 0.12179 | 85.778 | 23.98 | 0.07 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 31/12/2019 | Any day expiry | | | 14.63110 | 14.63110 | 14.96880 | 14.96880 | | 16.51 | 0.00 | 0.00 | 0 | 45.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 13.00 | Put | 172.55620 | 0.17256 | 125.04680 | 0.12505 | 172.556 | 14.87 | 0.16 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 14.20 | Put | 594.39520 | 0.59440 | 477.74780 | 0.47775 | 594.395 | 15.90 | 0.39 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 14.25 | Put | 620.04870 | 0.62005 | 500.12160 | 0.50012 | 620.049 | 15.96 | 0.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 16.21 | Call | 400.62670 | 0.40063 | 507.69810 | 0.50770 | 400.627 | 18.75 | 0.29 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 17.05 | Call | 277.20480 | 0.27720 | 356.14490 | 0.35614 | 277.205 | 19.84 | 0.21 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 17.44 | Call | 235.89470 | 0.23589 | 303.92390 | 0.30392 | 235.895 | 20.35 | 0.18 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/01/2020 | Any day expiry | | | 14.63470 | 14.63470 | 14.97260 | 14.97260 | | 16.52 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 31/01/2020 | Any day expiry | | | 14.68730 | 14.68730 | 15.02730 | 15.02730 | | 16.56 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 28/02/2020 | Any day expiry | | | 14.73830 | 14.73830 | 15.08100 | 15.08100 | | 16.59 | 0.00 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 02/03/2020 | Any day expiry | | | 14.74380 | 14.74380 | 15.08680 | 15.08680 | | 16.58 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | | | 14.76990 | 14.76990 | 15.11360 | 15.11360 | | 16.56 | 0.00 | 0.00 | 0 | 10,345.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 11.91 | Put | 46.60080 | 0.04660 | 40.72230 | 0.04072 | 46.601 | 14.09 | 0.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 12.96 | Put | 204.11090 | 0.20411 | 159.91370 | 0.15991 | 204.111 | 14.91 | 0.17 | 0.00 | 0 | 277,778.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 13.06 | Put | 228.36770 | 0.22837 | 179.80430 | 0.17980 | 228.368 | 14.98 | 0.18 | 0.00 | 0 | 275,862.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 13.19 | Put | 262.67240 | 0.26267 | 208.12690 | 0.20813 | 262.672 | 15.08 | 0.20 | 0.00 | 0 | 272,897.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 13.78 | Put | 455.80560 | 0.45581 | 373.56870 | 0.37357 | 455.806 | 15.48 | 0.30 | 0.00 | 0 | 60,000.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 14.01 | Put | 549.02710 | 0.54903 | 454.93280 | 0.45493 | 549.027 | 15.62 | 0.34 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 14.40 | Put | 743.54010 | 0.74354 | 617.13140 | 0.61713 | 743.540 | 16.11 | 0.41 | 0.00 | 0 | 277,778.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 14.51 | Put | 804.16360 | 0.80416 | 671.30410 | 0.67130 | 804.164 | 16.25 | 0.42 | 0.00 | 0 | 275,862.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 14.66 | Put | 890.42930 | 0.89043 | 748.88980 | 0.74889 | 890.429 | 16.45 | 0.45 | 0.00 | 0 | 272,897.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 16.60 | Call | 463.76540 | 0.46377 | 574.51790 | 0.57452 | 463.765 | 18.91 | 0.30 | 0.00 | 0 | 277,778.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 16.81 | Call | 428.95950 | 0.42896 | 532.27430 | 0.53227 | 428.959 | 19.16 | 0.28 | 0.00 | 0 | 275,862.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 17.04 | Call | 394.50880 | 0.39451 | 490.25320 | 0.49025 | 394.509 | 19.44 | 0.26 | 0.00 | 0 | 272,897.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 17.73 | Call | 311.46610 | 0.31147 | 386.77410 | 0.38677 | 311.466 | 20.31 | 0.21 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 17.88 | Call | 301.60640 | 0.30161 | 368.09250 | 0.36809 | 301.606 | 20.62 | 0.20 | 0.00 | 0 | 60,000.00 |
| \$ / R | On 02/04/2020 | Any day expiry | | | 14.80160 | 14.80160 | 15.14670 | 15.14670 | | 16.62 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 29/04/2020 | Any day expiry | | | 14.85420 | 14.85420 | 15.20260 | 15.20260 | | 16.82 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 02/06/2020 | Any day expiry | | | 14.92040 | 14.92040 | 15.27300 | 15.27300 | | 17.05 | 0.00 | 0.00 | 0 | 1,055.00 |
| \$ / R | On 12/06/2020 | Foreign Exchange Future | | | 14.93990 | 14.93990 | 15.29370 | 15.29370 | | 17.18 | 0.00 | 0.00 | 0 | 700.00 |
| \$ / R | On 12/06/2020 | Foreign Exchange Future | 11.90 | Put | 72.81090 | 0.07281 | 60.18680 | 0.06019 | 72.811 | 14.53 | 0.07 | 0.00 | 0 | 900.00 |
| \$ / R | On 12/06/2020 | Foreign Exchange Future | 14.25 | Put | 729.90600 | 0.72991 | 614.57190 | 0.61457 | 729.906 | 16.31 | 0.36 | 0.00 | 0 | 900.00 |
| \$ / R | On 12/06/2020 | Foreign Exchange Future | 17.26 | Call | 528.88160 | 0.52888 | 637.49630 | 0.63750 | 528.882 | 19.86 | 0.29 | 0.00 | 0 | 900.00 |
| \$ / R | On 28/07/2020 | Any day expiry | | | 15.02960 | 15.02960 | 15.38700 | 15.38700 | | 17.29 | 0.00 | 0.00 | 0 | 84,000.00 |
| \$ / R | On 14/09/2020 | Foreign Exchange Future | | | 15.12330 | 15.12330 | 15.48320 | 15.48320 | | 17.18 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2019 | Foreign Exchange Future | | | 14.28310 | 14.28310 | 14.60680 | 14.60680 | | 16.51 | 0.00 | 142,831.00 | 10 | 480.00 |
| \$ / R MAXI | On 16/09/2019 | Foreign Exchange Future | | | 14.44490 | 14.44490 | 14.77380 | 14.77380 | | 16.32 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2019 | Foreign Exchange Future | | | 14.59940 | 14.59940 | 14.93540 | 14.93540 | | 16.47 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/03/2020 | Foreign Exchange Future | | | 14.76990 | 14.76990 | 15.11360 | 15.11360 | | 16.56 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 15/04/2019 | Any day expiry | | | 18.64870 | 18.64870 | 18.85300 | 18.85300 | | 17.13 | 0.00 | 280,341.00 | 15 | 43.00 |

| 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 26/04/2019 | Any day expiry | | | 18.68370 | | 18.68370 | | 18.88800 | 18.88800 | | 16.71 | 0.00 | 842,890.50 | 45 | 120.00 |
| £ / R | On 29/04/2019 | Any day expiry | | | 18.69330 | | 18.69330 | | 18.89760 | 18.89760 | | 16.45 | 0.00 | 0.00 | 0 | 27.00 |
| £ / R | On 31/05/2019 | Any day expiry | | | 18.79490 | | 18.79490 | | 18.99940 | 18.99940 | | 16.20 | 0.00 | 0.00 | 0 | 91.00 |
| £ / R | On 14/06/2019 | Foreign Exchange Future | | | 18.84000 | | 18.84000 | | 19.04490 | 19.04490 | | 16.17 | 0.00 | 106,898,160.00 | 5,674 | 119,484.00 |
| £ / R | On 14/06/2019 | Foreign Exchange Future | 18.00 | Call | 1,063.42860 | | 1.06343 | | 1,238.12650 | 1.23813 | 1,063.429 | 16.42 | 0.74 | 0.00 | 0 | 1,000.00 |
| £ / R | On 16/09/2019 | Foreign Exchange Future | | | 19.13800 | | 19.13800 | | 19.34830 | 19.34830 | | 15.84 | 0.00 | 0.00 | 0 | 21,179.00 |
| £ / R | On 13/12/2019 | Foreign Exchange Future | | | 19.42010 | | 19.42010 | | 19.63780 | 19.63780 | | 15.82 | 0.00 | 19,420.10 | 1 | 12,845.00 |
| £ / R | On 13/12/2019 | Foreign Exchange Future | 18.75 | Put | 702.25210 | | 0.70225 | | 648.42990 | 0.64843 | 702.252 | 15.72 | 0.37 | 0.00 | 0 | 500.00 |
| £ / R | On 13/12/2019 | Foreign Exchange Future | 22.13 | Call | 309.73300 | | 0.30973 | | 370.29820 | 0.37030 | 309.733 | 17.50 | 0.21 | 0.00 | 0 | 500.00 |
| £ / R | On 16/03/2020 | Foreign Exchange Future | | | 19.72960 | | 19.72960 | | 19.95240 | 19.95240 | | 15.86 | 0.00 | 0.00 | 0 | 4,674.00 |
| ¥ / R | On 14/06/2019 | Foreign Exchange Future | | | 0.12920 | | 0.12920 | | 0.13260 | 0.13260 | | 17.95 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2019 | Foreign Exchange Future | | | 0.13160 | | 0.13160 | | 0.13510 | 0.13510 | | 17.67 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/12/2019 | Foreign Exchange Future | | | 0.13390 | | 0.13390 | | 0.13750 | 0.13750 | | 17.56 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/03/2020 | Foreign Exchange Future | | | 0.13650 | | 0.13650 | | 0.14020 | 0.14020 | | 18.99 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 15/04/2019 | Any day expiry | | | 15.93030 | | 15.93030 | | 16.30320 | 16.30320 | | 14.02 | 0.00 | 0.00 | 0 | 4.00 |
| € / R | On 26/04/2019 | Any day expiry | | | 15.96630 | | 15.96630 | | 16.33960 | 16.33960 | | 14.07 | 0.00 | 0.00 | 0 | 1.00 |
| € / R | On 31/05/2019 | Any day expiry | | | 16.08050 | | 16.08050 | | 16.15400 | 16.15400 | | 15.51 | 0.00 | 32,308.00 | 2 | 2.00 |
| € / R | On 10/06/2019 | Any day expiry | | | 16.11370 | | 16.11370 | | 16.48990 | 16.48990 | | 15.29 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2019 | Foreign Exchange Future | | | 16.12700 | | 16.12700 | | 16.50340 | 16.50340 | | 15.37 | 0.00 | 19,497,543.00 | 1,209 | 120,663.00 |
| € / R | On 14/06/2019 | Foreign Exchange Future | 15.35 | Put | 129.46520 | | 0.12947 | | 68.55550 | 0.06856 | 129.465 | 14.32 | 0.21 | 0.00 | 0 | 570.00 |
| € / R | On 14/06/2019 | Foreign Exchange Future | 16.64 | Call | 269.97610 | | 0.26998 | | 425.89710 | 0.42590 | 269.976 | 16.45 | 0.35 | 0.00 | 0 | 300.00 |
| € / R | On 14/06/2019 | Foreign Exchange Future | 16.73 | Put | 850.22350 | | 0.85022 | | 620.07890 | 0.62008 | 850.224 | 16.64 | 0.67 | 0.00 | 0 | 500.00 |
| € / R | On 14/08/2019 | Any day expiry | | | 16.32810 | | 16.32810 | | 16.70920 | 16.70920 | | 15.28 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | | | 16.43720 | | 16.43720 | | 16.82170 | 16.82170 | | 15.27 | 0.00 | 12,327,900.00 | 750 | 42,836.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | 15.62 | Put | 293.51170 | | 0.29351 | | 206.68930 | 0.20669 | 293.512 | 14.26 | 0.28 | 0.00 | 0 | 14,429.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | 15.85 | Put | 383.96880 | | 0.38397 | | 273.04020 | 0.27304 | 383.969 | 14.54 | 0.34 | 0.00 | 0 | 587.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | 18.27 | Call | 226.99180 | | 0.22699 | | 319.71910 | 0.31972 | 226.992 | 18.03 | 0.21 | 0.00 | 0 | 14,429.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | 18.60 | Call | 186.14510 | | 0.18615 | | 267.30930 | 0.26731 | 186.145 | 18.44 | 0.18 | 117,093,175.20 | 40,000 | 0.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | | | 16.73310 | | 16.73310 | | 17.12810 | 17.12810 | | 15.42 | 0.00 | 0.00 | 0 | 32,686.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 13.73 | Put | 39.54190 | | 0.03954 | | 26.06470 | 0.02606 | 39.542 | 14.47 | 0.05 | 0.00 | 0 | 17,150.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 14.09 | Put | 63.08640 | | 0.06309 | | 43.48790 | 0.04349 | 63.086 | 14.35 | 0.07 | 0.00 | 0 | 136,646.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 14.23 | Put | 74.92640 | | 0.07493 | | 52.45880 | 0.05246 | 74.926 | 14.30 | 0.08 | 0.00 | 0 | 61,500.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 15.70 | Put | 365.60590 | | 0.36561 | | 275.93110 | 0.27593 | 365.606 | 14.32 | 0.28 | 0.00 | 0 | 136,646.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 15.85 | Put | 419.09330 | | 0.41909 | | 319.75990 | 0.31976 | 419.093 | 14.39 | 0.31 | 0.00 | 0 | 61,500.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 16.15 | Put | 549.24250 | | 0.54924 | | 420.46470 | 0.42046 | 549.243 | 14.71 | 0.36 | 0.00 | 0 | 17,150.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 19.79 | Call | 223.39930 | | 0.22340 | | 295.88480 | 0.29588 | 223.399 | 19.19 | 0.17 | 0.00 | 0 | 136,646.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 19.80 | Call | 222.51210 | | 0.22251 | | 294.73460 | 0.29473 | 222.512 | 19.20 | 0.17 | 0.00 | 0 | 61,500.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 20.62 | Call | 176.34810 | | 0.17635 | | 218.88690 | 0.21889 | 176.348 | 20.63 | 0.13 | 0.00 | 0 | 17,150.00 |
| € / R | On 10/02/2020 | Any day expiry | | | 16.93680 | | 16.93680 | | 17.33730 | 17.33730 | | 15.49 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 10/02/2020 | Any day expiry | 16.65 | Call | 1,092.39790 | | 1.09240 | | 1,332.42050 | 1.33242 | 1,092.398 | 15.15 | 0.58 | 0.00 | 0 | 21,000.00 |
| € / R | On 10/02/2020 | Any day expiry | 16.91 | Call | 981.42370 | | 0.98142 | | 1,204.25620 | 1.20426 | 981.424 | 15.45 | 0.53 | 0.00 | 0 | 15,000.00 |
| € / R | On 10/02/2020 | Any day expiry | 17.00 | Call | 945.66060 | | 0.94566 | | 1,162.74540 | 1.16275 | 945.661 | 15.55 | 0.52 | 0.00 | 0 | 15,000.00 |

| 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 10/02/2020 | Any day expiry | 17.07 | Call | 918.73920 | | 0.91874 | 1,131.43780 | 1.13144 | 918.739 | | 15.63 | 0.51 | 0.00 | 0 | 15,000.00 |
| € / R | On 16/03/2020 | Foreign Exchange Future | | | 17.05700 | | 17.05700 | 17.46120 | 17.46120 | | | 15.51 | 0.00 | 0.00 | 0 | 4,361.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | | | 96.19000 | | 96.19000 | 96.41000 | 96.41000 | | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 02/05/2019 | Index Future | | | 633.79900 | | 633.79900 | 631.63800 | 631.63800 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/08/2019 | Index Future | | | 645.55600 | | 645.55600 | 643.35600 | 643.35600 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/11/2019 | Index Future | | | 658.99800 | | 658.99800 | 656.75600 | 656.75600 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/05/2019 | Index Future | | | 735.98300 | | 735.98300 | 730.99200 | 730.99200 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2019 | Index Future | | | 749.63600 | | 749.63600 | 744.55300 | 744.55300 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2019 | Index Future | | | 765.24500 | | 765.24500 | 760.06000 | 760.06000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/05/2019 | Index Future | | | 667.25600 | | 667.25600 | 661.43100 | 661.43100 | | | | 0.00 | 0.00 | 0 | 898.00 |
| ALBI | On 01/08/2019 | Index Future | | | 679.63400 | | 679.63400 | 673.70200 | 673.70200 | | | | 0.00 | 81,556,080.00 | 12 | 38.00 |
| ALBI | On 07/11/2019 | Index Future | | | 693.78500 | | 693.78500 | 687.73400 | 687.73400 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2019 | Foreign Exchange Future | | | 10.18740 | | 10.18740 | 10.36830 | 10.36830 | | | 12.27 | 0.00 | 81,499.20 | 8 | 17,568.00 |
| AU\$ / R | On 16/09/2019 | Foreign Exchange Future | | | 10.32230 | | 10.32230 | 10.50690 | 10.50690 | | | 12.12 | 0.00 | 0.00 | 0 | 1,731.00 |
| AU\$ / R | On 13/12/2019 | Foreign Exchange Future | | | 10.45170 | | 10.45170 | 10.64080 | 10.64080 | | | 12.40 | 0.00 | 0.00 | 0 | 400.00 |
| AU\$ / R | On 13/12/2019 | Foreign Exchange Future | 11.00 | Call | 254.40050 | | 0.25440 | 331.09070 | 0.33109 | 254.400 | | 13.39 | 0.34 | 0.00 | 0 | 1,000.00 |
| AU\$ / R | On 16/03/2020 | Foreign Exchange Future | | | 10.59360 | | 10.59360 | 10.78740 | 10.78740 | | | 12.61 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2019 | Foreign Exchange Future | | | 10.72280 | | 10.72280 | 10.95190 | 10.95190 | | | 13.68 | 0.00 | 0.00 | 0 | 2,200.00 |
| CAD/ R | On 16/09/2019 | Foreign Exchange Future | | | 10.86710 | | 10.86710 | 11.10020 | 11.10020 | | | 13.70 | 0.00 | 1,467,058.50 | 135 | 415.00 |
| CAD/ R | On 13/12/2019 | Foreign Exchange Future | | | 11.00410 | | 11.00410 | 11.24240 | 11.24240 | | | 13.82 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/03/2020 | Foreign Exchange Future | | | 11.15310 | | 11.15310 | 11.39730 | 11.39730 | | | 13.91 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2019 | Foreign Exchange Future | | | 14.41230 | | 14.41230 | 14.77640 | 14.77640 | | | 15.32 | 0.00 | 0.00 | 0 | 1,093.00 |
| CHF / R | On 16/09/2019 | Foreign Exchange Future | | | 14.70340 | | 14.70340 | 15.07610 | 15.07610 | | | 15.66 | 0.00 | 0.00 | 0 | 300.00 |
| CHF / R | On 13/12/2019 | Foreign Exchange Future | | | 14.98220 | | 14.98220 | 15.36540 | 15.36540 | | | 16.14 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/03/2020 | Foreign Exchange Future | | | 15.28650 | | 15.28650 | 15.68020 | 15.68020 | | | 16.42 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/06/2019 | Foreign Exchange Future | | | 2.16120 | | 2.16120 | 2.21190 | 2.21190 | | | 13.70 | 0.00 | 507,882.00 | 235 | 235.00 |
| DKK / R | On 16/09/2019 | Foreign Exchange Future | | | 2.20410 | | 2.20410 | 2.25590 | 2.25590 | | | 13.79 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 13/12/2019 | Foreign Exchange Future | | | 2.24480 | | 2.24480 | 2.29790 | 2.29790 | | | 14.11 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 16/03/2020 | Foreign Exchange Future | | | 2.28960 | | 2.28960 | 2.34450 | 2.34450 | | | 14.33 | 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 |

| 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| 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 | 10.74615 | | 77.57462 | | 10.86372 | 76.87772 | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 01/08/2019 | Bond Future | 10.84694 | | 79.01377 | | 10.96869 | 78.30390 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2019 | Bond Future | 10.95126 | | 76.86366 | | 11.07767 | 76.13916 | | | 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 | 11.01720 | | 79.36980 | | 11.14500 | 78.50493 | | | 0.00 | 0.00 | 0 | 4,919.00 |
| ES42 | On 01/08/2019 | Bond Future | 11.11645 | | 80.84229 | | 11.24869 | 79.96134 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/11/2019 | Bond Future | 11.21932 | | 78.26006 | | 11.35657 | 77.36092 | | | 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 | 661.00100 | | 661.00100 | | 654.99200 | 654.99200 | | | 0.00 | 33,050,050.00 | 5 | 448.00 |
| GOVI | On 01/08/2019 | GOVI | 673.26300 | | 673.26300 | | 667.14300 | 667.14300 | | | 0.00 | 13,465,260.00 | 2 | 2.00 |
| GOVI | On 07/11/2019 | GOVI | 687.28200 | | 687.28200 | | 681.03800 | 681.03800 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/06/2019 | Foreign Exchange Future | 1.82340 | | 1.82340 | | 1.86510 | 1.86510 | | 15.79 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 16/09/2019 | Foreign Exchange Future | 1.84810 | | 1.84810 | | 1.89070 | 1.89070 | | 16.26 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 13/12/2019 | Foreign Exchange Future | 1.87110 | | 1.87110 | | 1.91460 | 1.91460 | | 16.20 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/05/2019 | Bond Future | 133.60544 | | 133.60544 | | 133.42445 | 133.42445 | | | 0.00 | 0.00 | 0 | 691.00 |
| I2025 | On 01/08/2019 | Bond Future | 134.65985 | | 134.65985 | | 134.47557 | 134.47557 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/11/2019 | Bond Future | 137.49896 | | 137.49896 | | 137.31100 | 137.31100 | | | 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 | 100.02730 | | 100.02730 | | 99.91049 | 99.91049 | | | 0.00 | 0.00 | 0 | 3,020.00 |
| I2029 | On 01/08/2019 | Bond Future | 101.90758 | | 101.90758 | | 101.78859 | 101.78859 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 07/11/2019 | Bond Future | 102.94848 | | 102.94848 | | 102.82716 | 102.82716 | | | 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 | 102.18167 | | 102.18167 | | 101.97142 | 101.97142 | | | 0.00 | 0.00 | 0 | 6,090.00 |
| I2033 | On 01/08/2019 | Bond Future | 104.10233 | | 104.10233 | | 103.88813 | 103.88813 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/11/2019 | Bond Future | 105.11349 | | 105.11349 | | 104.89501 | 104.89501 | | | 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 | 120.90256 | | 120.90256 | | 121.04784 | 121.04784 | | | 0.00 | 0.00 | 0 | 11,059.00 |
| I2038 | On 01/08/2019 | Bond Future | 121.53618 | | 121.53618 | | 121.68426 | 121.68426 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/11/2019 | Bond Future | 124.09859 | | 124.09859 | | 124.25005 | 124.25005 | | | 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 |

| 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| I2046 | On 02/05/2019 | Bond Future | | 112.52485 | 112.52485 | | 112.49353 | 112.49353 | | | 0.00 | 0.00 | 0 | 12,523.00 |
| I2046 | On 01/08/2019 | Bond Future | | 114.63996 | 114.63996 | | 114.60813 | 114.60813 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/11/2019 | Bond Future | | 115.31660 | 115.31660 | | 115.28437 | 115.28437 | | | 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 | | 117.65990 | 117.65990 | | 117.62695 | 117.62695 | | | 0.00 | 3,882,776.70 | 33 | 10,717.00 |
| I2050 | On 01/08/2019 | Bond Future | | 118.05381 | 118.05381 | | 118.02050 | 118.02050 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/11/2019 | Bond Future | | 120.54281 | 120.54281 | | 120.50902 | 120.50902 | | | 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 | | 254.75000 | 254.75000 | | 254.76600 | 254.76600 | | | 0.00 | 0.00 | 0 | 723.00 |
| IGOV | On 01/08/2019 | Index Future | | 259.53900 | 259.53900 | | 259.55500 | 259.55500 | | | 0.00 | 12,976,950.00 | 5 | 5.00 |
| IGOV | On 07/11/2019 | Index Future | | 265.00900 | 265.00900 | | 265.02800 | 265.02800 | | | 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 |
| KES / R | On 14/06/2019 | Foreign Exchange Future | | 0.14000 | 0.14000 | | 0.14260 | 0.14260 | | | 0.00 | 0.00 | 0 | 2,166.00 |
| KES / R | On 16/09/2019 | Foreign Exchange Future | | 0.13940 | 0.13940 | | 0.14100 | 0.14100 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 13/12/2019 | Foreign Exchange Future | | 0.13860 | 0.13860 | | 0.14120 | 0.14120 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 16/03/2020 | Foreign Exchange Future | | 0.13640 | 0.13640 | | 0.14240 | 0.14240 | | | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 14/06/2019 | Foreign Exchange Future | | 1.66960 | 1.66960 | | 1.69910 | 1.69910 | | 12.46 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 16/09/2019 | Foreign Exchange Future | | 1.69410 | 1.69410 | | 1.72420 | 1.72420 | | 12.82 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 13/12/2019 | Foreign Exchange Future | | 1.71660 | 1.71660 | | 1.74740 | 1.74740 | | 12.87 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2019 | Foreign Exchange Future | | 9.75660 | 9.75660 | | 9.96340 | 9.96340 | | 13.31 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2019 | Foreign Exchange Future | | 9.88580 | 9.88580 | | 10.09640 | 10.09640 | | 13.34 | 0.00 | 0.00 | 0 | 646.00 |
| NZ\$ / R | On 13/12/2019 | Foreign Exchange Future | | 10.00850 | 10.00850 | | 10.22460 | 10.22460 | | 13.45 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/03/2020 | Foreign Exchange Future | | 10.14430 | 10.14430 | | 10.36400 | 10.36400 | | 13.60 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 14/06/2019 | Foreign Exchange Future | | 1.33620 | 1.33620 | | 1.35210 | 1.35210 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 16/09/2019 | Foreign Exchange Future | | 1.34190 | 1.34190 | | 1.35790 | 1.35790 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 13/12/2019 | Foreign Exchange Future | | 1.34580 | 1.34580 | | 1.36200 | 1.36200 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 14/06/2019 | Foreign Exchange Future | | 1.31900 | 1.31900 | | 1.30380 | 1.30380 | | | 0.00 | 0.00 | 0 | 5.00 |
| QUANTO £ / \$ | On 16/09/2019 | Foreign Exchange Future | | 1.32490 | 1.32490 | | 1.30960 | 1.30960 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 13/12/2019 | Foreign Exchange Future | | 1.33020 | 1.33020 | | 1.31490 | 1.31490 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 16/03/2020 | Foreign Exchange Future | | 1.33580 | 1.33580 | | 1.32020 | 1.32020 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 14/06/2019 | Foreign Exchange Future | | 1.12910 | 1.12910 | | 1.12980 | 1.12980 | | | 0.00 | 0.00 | 0 | 5.00 |
| QUANTO € / \$ | On 16/09/2019 | Foreign Exchange Future | | 1.13790 | 1.13790 | | 1.13860 | 1.13860 | | | 0.00 | 0.00 | 0 | 143.00 |
| QUANTO € / \$ | On 13/12/2019 | Foreign Exchange Future | | 1.14620 | 1.14620 | | 1.14680 | 1.14680 | | | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| QUANTO € / \$ | On 16/03/2020 | Foreign Exchange Future | | | 1.15490 | | 1.15490 | | 1.15530 | 1.15530 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2019 | Bond Future | | | 8.50365 | | 114.96548 | | 8.61619 | 114.30215 | | 6.19 | 0.00 | 1,600,319,481.60 | 13,920 | 97,930.00 |
| R186 | On 02/05/2019 | Bond Future | 8.50 | Call | 793.97000 | | 0.79397 | | 541.90000 | 0.54190 | 793.970 | 6.02 | 0.50 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/05/2019 | Bond Future | 8.62 | Call | 1,201.60000 | | 1.20160 | | 860.38000 | 0.86038 | 1,201.600 | 6.10 | 0.64 | 0.00 | 0 | 90.00 |
| R186 | On 02/05/2019 | Bond Future | 8.65 | Call | 1,317.42000 | | 1.31742 | | 954.08000 | 0.95408 | 1,317.420 | 6.12 | 0.67 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 8.70 | Put | 367.83000 | | 0.36783 | | 631.88000 | 0.63188 | 367.830 | 6.16 | 0.28 | 135,193,606.56 | 4,150 | 4,150.00 |
| R186 | On 02/05/2019 | Bond Future | 8.70 | Call | 1,521.82000 | | 1.52182 | | 1,122.54000 | 1.12254 | 1,521.820 | 6.16 | 0.72 | 0.00 | 0 | 200.00 |
| R186 | On 02/05/2019 | Bond Future | 8.80 | Call | 1,968.53000 | | 1.96853 | | 1,503.10000 | 1.50310 | 1,968.530 | 6.23 | 0.80 | 0.00 | 0 | 7,500.00 |
| R186 | On 02/05/2019 | Bond Future | 8.90 | Put | 142.06000 | | 0.14206 | | 284.12000 | 0.28412 | 142.060 | 6.31 | 0.13 | 63,096,699.08 | 4,150 | 4,100.00 |
| R186 | On 02/05/2019 | Bond Future | 9.00 | Call | 2,970.79000 | | 2.97079 | | 2,405.23000 | 2.40523 | 2,970.790 | 6.39 | 0.92 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/05/2019 | Bond Future | 9.00 | Put | 83.53000 | | 0.08353 | | 181.30000 | 0.18130 | 83.530 | 6.39 | 0.08 | 0.00 | 0 | 7,500.00 |
| R186 | On 02/05/2019 | Bond Future | 9.05 | Put | 63.98000 | | 0.06398 | | 144.39000 | 0.14439 | 63.980 | 6.45 | 0.07 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 9.20 | Call | 4,050.76000 | | 4.05076 | | 3,430.14000 | 3.43014 | 4,050.760 | 6.62 | 0.97 | 0.00 | 0 | 90.00 |
| R186 | On 02/05/2019 | Bond Future | 9.25 | Call | 4,325.30000 | | 4.32530 | | 3,696.07000 | 3.69607 | 4,325.300 | 6.68 | 0.98 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 9.30 | Call | 4,600.63000 | | 4.60063 | | 3,964.42000 | 3.96442 | 4,600.630 | 6.74 | 0.98 | 0.00 | 0 | 200.00 |
| R186 | On 02/05/2019 | Bond Future | 9.75 | Put | 0.90000 | | 0.00090 | | 3.58000 | 0.00358 | 0.900 | 7.26 | 0.00 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/05/2019 | Bond Future | 9.96 | Put | 0.14000 | | 0.00014 | | 0.71000 | 0.00071 | 0.140 | 7.26 | 0.00 | 0.00 | 0 | 90.00 |
| R186 | On 02/05/2019 | Bond Future | 10.02 | Put | 0.08000 | | 0.00008 | | 0.43000 | 0.00043 | 0.080 | 7.26 | 0.00 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 10.07 | Put | 0.05000 | | 0.00005 | | 0.28000 | 0.00028 | 0.050 | 7.26 | 0.00 | 0.00 | 0 | 200.00 |
| R186 | On 01/08/2019 | Bond Future | | | 8.55108 | | 111.79902 | | 8.66906 | 111.12348 | | 6.39 | 0.00 | 5,589,951.00 | 50 | 60.00 |
| R186 | On 01/08/2019 | Bond Future | 8.30 | Call | 962.05000 | | 0.96205 | | 754.41000 | 0.75441 | 962.050 | 6.11 | 0.36 | 0.00 | 0 | 6,000.00 |
| R186 | On 01/08/2019 | Bond Future | 8.38 | Call | 1,150.33000 | | 1.15033 | | 913.64000 | 0.91364 | 1,150.330 | 6.16 | 0.41 | 0.00 | 0 | 19,142.00 |
| R186 | On 01/08/2019 | Bond Future | 8.70 | Call | 2,095.26000 | | 2.09526 | | 1,738.74000 | 1.73874 | 2,095.260 | 6.36 | 0.59 | 0.00 | 0 | 19,142.00 |
| R186 | On 01/08/2019 | Bond Future | 9.05 | Call | 3,458.31000 | | 3.45831 | | 2,984.56000 | 2.98456 | 3,458.310 | 6.62 | 0.75 | 0.00 | 0 | 6,000.00 |
| R186 | On 01/08/2019 | Bond Future | 9.22 | Put | 457.85000 | | 0.45785 | | 614.88000 | 0.61488 | 457.850 | 6.80 | 0.19 | 0.00 | 0 | 19,142.00 |
| R186 | On 01/08/2019 | Bond Future | 10.08 | Put | 65.09000 | | 0.06509 | | 97.57000 | 0.09757 | 65.090 | 7.44 | 0.03 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/11/2019 | Bond Future | | | 8.58796 | | 114.12817 | | 8.71219 | 113.43876 | | 6.38 | 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 | | | 299.96871 | | 299.96871 | | 299.52011 | 299.52011 | | | 0.00 | 0.00 | 0 | 2,350.00 |
| R197 | On 01/08/2019 | Bond Future | | | 298.05265 | | 298.05265 | | 297.59563 | 297.59563 | | | 0.00 | 0.00 | 0 | 40.00 |
| R197 | On 07/11/2019 | Bond Future | | | 304.33676 | | 304.33676 | | 303.87071 | 303.87071 | | | 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 | | | 232.69293 | | 232.69293 | | 232.62885 | 232.62885 | | | 0.00 | 0.00 | 0 | 8,706.00 |
| R202 | On 01/08/2019 | Bond Future | | | 233.05418 | | 233.05418 | | 232.98887 | 232.98887 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/11/2019 | Bond Future | | | 237.96764 | | 237.96764 | | 237.90152 | 237.90152 | | | 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 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2023 | On 02/05/2019 | Bond Future | | | 7.63954 | | 101.77486 | | 7.74247 | 101.43942 | | 2.80 | 0.00 | 0.00 | 0 | 66,073.00 |
| R2023 | On 01/08/2019 | Bond Future | | | 7.64485 | | 103.66295 | | 7.75604 | 103.32130 | | 2.85 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 07/11/2019 | Bond Future | | | 7.63075 | | 101.88744 | | 7.75219 | 101.53887 | | 3.16 | 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 | | | 9.06188 | | 94.90698 | | 9.17407 | 94.18746 | | 8.67 | 0.00 | 0.00 | 0 | 46,283.00 |
| R2030 | On 02/05/2019 | Bond Future | 8.90 | Call | 484.67000 | | 0.48467 | | 320.06000 | 0.32006 | 484.670 | 8.26 | 0.33 | 0.00 | 0 | 3,000.00 |
| R2030 | On 02/05/2019 | Bond Future | 9.40 | Call | 2,395.02000 | | 2.39502 | | 1,877.11000 | 1.87711 | 2,395.020 | 8.85 | 0.82 | 0.00 | 0 | 3,000.00 |
| R2030 | On 02/05/2019 | Bond Future | 10.20 | Put | 4.16000 | | 0.00416 | | 12.98000 | 0.01298 | 4.160 | 10.13 | 0.00 | 0.00 | 0 | 3,000.00 |
| R2030 | On 01/08/2019 | Bond Future | | | 9.12089 | | 92.66276 | | 9.23736 | 91.92993 | | 8.99 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 01/08/2019 | Bond Future | 8.35 | Call | 271.62000 | | 0.27162 | | 198.07000 | 0.19807 | 271.620 | 7.97 | 0.13 | 0.00 | 0 | 2,025.00 |
| R2030 | On 01/08/2019 | Bond Future | 8.67 | Call | 709.14000 | | 0.70914 | | 548.11000 | 0.54811 | 709.140 | 8.31 | 0.27 | 0.00 | 0 | 5,400.00 |
| R2030 | On 01/08/2019 | Bond Future | 8.77 | Call | 916.53000 | | 0.91653 | | 720.79000 | 0.72079 | 916.530 | 8.45 | 0.32 | 0.00 | 0 | 4,800.00 |
| R2030 | On 01/08/2019 | Bond Future | 9.15 | Call | 1,992.11000 | | 1.99211 | | 1,652.37000 | 1.65237 | 1,992.110 | 8.89 | 0.53 | 0.00 | 0 | 2,025.00 |
| R2030 | On 01/08/2019 | Bond Future | 9.22 | Call | 2,236.75000 | | 2.23675 | | 1,870.28000 | 1.87028 | 2,236.750 | 8.96 | 0.56 | 0.00 | 0 | 5,400.00 |
| R2030 | On 01/08/2019 | Bond Future | 9.27 | Call | 2,420.83000 | | 2.42083 | | 2,035.52000 | 2.03552 | 2,420.830 | 9.01 | 0.59 | 0.00 | 0 | 4,800.00 |
| R2030 | On 01/08/2019 | Bond Future | 9.68 | Put | 730.35000 | | 0.73035 | | 941.94000 | 0.94194 | 730.350 | 9.53 | 0.24 | 0.00 | 0 | 4,800.00 |
| R2030 | On 01/08/2019 | Bond Future | 9.69 | Put | 717.63000 | | 0.71763 | | 926.45000 | 0.92645 | 717.630 | 9.55 | 0.23 | 0.00 | 0 | 5,400.00 |
| R2030 | On 07/11/2019 | Bond Future | | | 9.16854 | | 94.59350 | | 9.28964 | 93.84559 | | 9.18 | 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 | | | 9.29115 | | 93.08602 | | 9.40317 | 92.30377 | | 9.84 | 0.00 | 10,611,806.28 | 114 | 42,118.00 |
| R2032 | On 01/08/2019 | Bond Future | | | 9.34865 | | 94.81292 | | 9.46453 | 94.01617 | | 9.77 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 07/11/2019 | Bond Future | | | 9.40232 | | 92.62521 | | 9.52251 | 91.81209 | | 10.54 | 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 | | | 9.49132 | | 96.62070 | | 9.60834 | 95.71352 | | 10.59 | 0.00 | 0.00 | 0 | 81,891.00 |
| R2035 | On 01/08/2019 | Bond Future | | | 9.54938 | | 98.41317 | | 9.67023 | 97.48915 | | 10.53 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/11/2019 | Bond Future | | | 9.60719 | | 95.95720 | | 9.73228 | 95.01419 | | 11.42 | 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 | | | 9.56778 | | 93.19655 | | 9.68989 | 92.24224 | | 11.14 | 0.00 | 0.00 | 0 | 52,038.00 |
| R2037 | On 01/08/2019 | Bond Future | | | 9.62964 | | 90.67029 | | 9.75569 | 89.69832 | | 11.61 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 07/11/2019 | Bond Future | | | 9.68286 | | 92.55963 | | 9.81307 | 91.56760 | | 12.04 | 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 | | | 9.66287 | | 96.46981 | | 9.79507 | 95.36044 | | 11.53 | 0.00 | 0.00 | 0 | 23,899.00 |
| R2040 | On 02/05/2019 | Bond Future | 9.60 | Call | 962.07000 | | 0.96207 | | 605.48000 | 0.60548 | 962.070 | 10.77 | 0.44 | 0.00 | 0 | 1,150.00 |
| R2040 | On 02/05/2019 | Bond Future | 10.20 | Call | 4,515.47000 | | 4.51547 | | 3,573.79000 | 3.57379 | 4,515.470 | 11.87 | 0.91 | 0.00 | 0 | 1,150.00 |
| R2040 | On 01/08/2019 | Bond Future | | | 9.72502 | | 93.75406 | | 9.86143 | 92.62406 | | 12.04 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/11/2019 | Bond Future | | | 9.77893 | | 95.70756 | | 9.91975 | 94.55425 | | 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 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2044 | On 02/05/2019 | Bond Future | | | 9.63641 | | 93.99310 | | 9.76347 | 92.89642 | | 12.07 | 0.00 | 6,955,489.40 | 74 | 38,276.00 |
| R2044 | On 01/08/2019 | Bond Future | | | 9.69448 | | 91.35647 | | 9.82543 | 90.23953 | | 12.62 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 01/08/2019 | Bond Future | 9.36 | Call | 1,216.85000 | | 1.21685 | | 914.96000 | 0.91496 | 1,216.850 | 11.28 | 0.32 | 0.00 | 0 | 100.00 |
| R2044 | On 01/08/2019 | Bond Future | 9.86 | Call | 3,355.85000 | | 3.35585 | | 2,754.88000 | 2.75488 | 3,355.850 | 12.40 | 0.60 | 0.00 | 0 | 100.00 |
| R2044 | On 01/08/2019 | Bond Future | 10.53 | Put | 607.52000 | | 0.60752 | | 827.31000 | 0.82731 | 607.520 | 13.64 | 0.16 | 0.00 | 0 | 100.00 |
| R2044 | On 07/11/2019 | Bond Future | | | 9.74454 | | 93.26008 | | 9.87956 | 92.12005 | | 13.12 | 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 | | | 9.59374 | | 93.38926 | | 9.72570 | 92.21059 | | 12.47 | 0.00 | 18,677,852.00 | 200 | 103,381.00 |
| R2048 | On 01/08/2019 | Bond Future | | | 9.64460 | | 95.12182 | | 9.78042 | 93.92126 | | 12.45 | 0.00 | 0.00 | 0 | 100.00 |
| R2048 | On 07/11/2019 | Bond Future | | | 9.69505 | | 92.66079 | | 9.83509 | 91.43547 | | 13.59 | 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 | | | 6.59610 | | 102.66370 | | 6.63907 | 102.63496 | | 0.17 | 0.00 | 410,654.80 | 4 | 6,013.00 |
| R207 | On 01/08/2019 | Bond Future | | | 6.02297 | | 100.92701 | | 6.09003 | 100.89777 | | 0.16 | 0.00 | 0.00 | 0 | 50.00 |
| R207 | On 07/11/2019 | Bond Future | | | 3.29542 | | 103.02967 | | 3.46054 | 103.00002 | | 0.06 | 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 | | | 6.83178 | | 100.52991 | | 6.90456 | 100.40245 | | 0.82 | 0.00 | 0.00 | 0 | 15,592.00 |
| R208 | On 01/08/2019 | Bond Future | | | 6.72009 | | 102.39490 | | 6.80445 | 102.26510 | | 0.87 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2019 | Bond Future | | | 6.49002 | | 101.12193 | | 6.59136 | 100.98962 | | 0.93 | 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 | | | 9.42897 | | 74.01155 | | 9.54579 | 73.23533 | | 11.96 | 0.00 | 5,032,785.40 | 68 | 101,914.00 |
| R209 | On 02/05/2019 | Bond Future | 9.35 | Call | 728.91000 | | 0.72891 | | 489.90000 | 0.48990 | 728.910 | 11.25 | 0.42 | 0.00 | 0 | 760.00 |
| R209 | On 02/05/2019 | Bond Future | 9.95 | Call | 3,489.10000 | | 3.48910 | | 2,837.10000 | 2.83710 | 3,489.100 | 12.30 | 0.91 | 0.00 | 0 | 760.00 |
| R209 | On 02/05/2019 | Bond Future | 10.50 | Put | 7.75000 | | 0.00775 | | 22.73000 | 0.02273 | 7.750 | 13.58 | 0.01 | 0.00 | 0 | 11,560.00 |
| R209 | On 02/05/2019 | Bond Future | 10.71 | Put | 2.45000 | | 0.00245 | | 8.26000 | 0.00826 | 2.450 | 14.00 | 0.00 | 0.00 | 0 | 760.00 |
| R209 | On 01/08/2019 | Bond Future | | | 9.48041 | | 75.38453 | | 9.60065 | 74.59399 | | 11.94 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 01/08/2019 | Bond Future | 9.30 | Call | 1,420.82000 | | 1.42082 | | 1,138.87000 | 1.13887 | 1,420.820 | 11.22 | 0.42 | 0.00 | 0 | 7,560.00 |
| R209 | On 01/08/2019 | Bond Future | 9.80 | Call | 3,260.66000 | | 3.26066 | | 2,778.43000 | 2.77843 | 3,260.660 | 12.01 | 0.67 | 0.00 | 0 | 7,560.00 |
| R209 | On 01/08/2019 | Bond Future | 10.46 | Put | 385.67000 | | 0.38567 | | 516.38000 | 0.51638 | 385.670 | 13.32 | 0.13 | 0.00 | 0 | 7,560.00 |
| R209 | On 07/11/2019 | Bond Future | | | 9.52861 | | 73.80127 | | 9.65264 | 72.99440 | | 12.88 | 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 |

| 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 |
|--------------------------------|---------------|-------------------------|-----------|----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| 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 | 185.00226 | | 185.00226 | | 184.87829 | 184.87829 | | | 0.00 | 0.00 | 0 | 1,628.00 |
| R210 | On 01/08/2019 | Bond Future | 188.47973 | | 188.47973 | | 188.35356 | 188.35356 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 07/11/2019 | Bond Future | 189.81533 | | 189.81533 | | 189.68692 | 189.68692 | | | 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 | 156.95885 | | 156.95885 | | 156.76923 | 156.76923 | | | 0.00 | 0.00 | 0 | 7,946.00 |
| R212 | On 01/08/2019 | Bond Future | 157.68929 | | 157.68929 | | 157.49609 | 157.49609 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 07/11/2019 | Bond Future | 161.01402 | | 161.01402 | | 160.81705 | 160.81705 | | | 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 | 9.17965 | 85.75359 | | 9.29163 | 85.04529 | | | 9.59 | 0.00 | 0.00 | 0 | 28,756.00 |
| R213 | On 01/08/2019 | Bond Future | 9.23278 | 87.34445 | | 9.34862 | 86.62305 | | | 9.55 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2019 | Bond Future | 9.28486 | 85.60985 | | 9.40504 | 84.87354 | | | 10.18 | 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 | 9.62923 | 72.86281 | | 9.75613 | 71.98563 | | | 12.86 | 0.00 | 0.00 | 0 | 21,077.00 |
| R214 | On 01/08/2019 | Bond Future | 9.68148 | 74.21451 | | 9.81201 | 73.32112 | | | 12.84 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2019 | Bond Future | 9.73349 | 72.46032 | | 9.86802 | 71.54845 | | | 13.94 | 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 14/06/2019 | Foreign Exchange Future | 10.56140 | 10.56140 | | 10.79580 | 10.79580 | | | 13.66 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 16/09/2019 | Foreign Exchange Future | 10.70020 | 10.70020 | | 10.93870 | 10.93870 | | | 13.61 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 13/12/2019 | Foreign Exchange Future | 10.83160 | 10.83160 | | 11.07560 | 11.07560 | | | 13.85 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/06/2019 | Foreign Exchange Future | 2.44910 | 2.44910 | | 2.42020 | 2.42020 | | | 22.65 | 0.00 | 0.00 | 0 | 3,646.00 |
| TRY / R | On 16/09/2019 | Foreign Exchange Future | 2.33050 | 2.33050 | | 2.29990 | 2.29990 | | | 22.38 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/12/2019 | Foreign Exchange Future | 2.24700 | 2.24700 | | 2.21760 | 2.21760 | | | 23.82 | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 3,773,850,234.17 | 272,674 | 9 842 829.00 |
| Grand Total: | | | | | | | | | | | | 3,773,850,234.17 | 272,674 | 9 842 829.00 |