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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/02/2019

| 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 25/02/2019 | Any day expiry | | 13.84130 | 13.84130 | | 13.99900 | 13.99900 | | 15.43 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2019 | Any day expiry | | 13.84290 | 13.84290 | | 14.00070 | 14.00070 | | 15.55 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2019 | Any day expiry | 13.75 | Put | 17.35410 | 0.01735 | 11.47750 | 0.01148 | 17.354 | 17.66 | 0.23 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 28/02/2019 | Any day expiry | | 13.84610 | 13.84610 | | 14.00390 | 14.00390 | | 15.13 | 0.00 | 0.00 | 0 | 2,259.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 13.00 | Put | 0.15020 | 0.00015 | 0.33880 | 0.00034 | 0.150 | 23.87 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 13.70 | Put | 28.54190 | 0.02854 | 22.88480 | 0.02288 | 28.542 | 16.39 | 0.24 | 0.00 | 0 | 600.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.20 | Put | 364.78400 | 0.36478 | 240.05730 | 0.24006 | 364.784 | 20.70 | 0.91 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.25 | Call | 8.48320 | 0.00848 | 34.92190 | 0.03492 | 8.483 | 21.50 | 0.07 | 0.00 | 0 | 600.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.25 | Put | 412.38320 | 0.41238 | 281.02190 | 0.28102 | 412.383 | 21.50 | 0.93 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.52 | Call | 2.57930 | 0.00258 | 9.99800 | 0.01000 | 2.579 | 25.79 | 0.02 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.75 | Call | 0.68970 | 0.00069 | 3.66410 | 0.00366 | 0.690 | 27.75 | 0.01 | 0.00 | 0 | 600.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 15.27 | Call | 0.03710 | 0.00004 | 0.63850 | 0.00064 | 0.037 | 31.81 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 15.63 | Call | 0.02980 | 0.00003 | 0.22550 | 0.00023 | 0.030 | 38.20 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 04/03/2019 | Any day expiry | | 13.85260 | 13.85260 | | 14.01040 | 14.01040 | | 13.88 | 0.00 | 0.00 | 0 | 74.00 |
| \$ / R | On 05/03/2019 | Any day expiry | | 13.85420 | 13.85420 | | 14.01200 | 14.01200 | | 14.17 | 0.00 | 0.00 | 0 | 10,080.00 |
| \$ / R | On 05/03/2019 | Any day expiry | 13.40 | Call | 466.96330 | 0.46696 | 621.09180 | 0.62109 | 466.963 | 16.37 | 0.92 | 0.00 | 0 | 50,000.00 |

| 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 | 13.45 | Put | 16.80780 | 0.01681 | 12.00150 | 0.01200 | 16.808 | 16.12 | 0.11 | 0.00 | 0 | 100,000.00 |
| \$ / R | On 05/03/2019 | Any day expiry | 13.50 | Call | 376.18130 | 0.37618 | 527.69880 | 0.52770 | 376.181 | 15.88 | 0.87 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 05/03/2019 | Any day expiry | 13.70 | Put | 59.43890 | 0.05944 | 41.89740 | 0.04190 | 59.439 | 14.90 | 0.30 | 0.00 | 0 | 100,000.00 |
| \$ / R | On 05/03/2019 | Any day expiry | 13.70 | Call | 213.63890 | 0.21364 | 353.89740 | 0.35390 | 213.639 | 14.90 | 0.70 | 0.00 | 0 | 100,000.00 |
| \$ / R | On 08/03/2019 | Any day expiry | | | 13.85900 | 13.85900 | 14.01680 | 14.01680 | | 14.69 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/03/2019 | Any day expiry | 13.70 | Put | 78.60460 | 0.07860 | 52.36820 | 0.05237 | 78.605 | 15.13 | 0.33 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 11/03/2019 | Any day expiry | | | 13.86380 | 13.86380 | 14.02190 | 14.02190 | | 14.34 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/03/2019 | Any day expiry | 13.94 | Put | 200.70720 | 0.20071 | 141.30300 | 0.14130 | 200.707 | 14.71 | 0.57 | 0.00 | 0 | 27,500.00 |
| \$ / R | On 11/03/2019 | Any day expiry | 15.15 | Call | 2.36700 | 0.00237 | 7.69170 | 0.00769 | 2.367 | 20.07 | 0.01 | 0.00 | 0 | 27,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | | | 13.87530 | 13.87530 | 14.03360 | 14.03360 | | 14.86 | 0.00 | 1,399,476,633.30 | 100,861 | 777,226.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 10.33 | Put | 0.01290 | 0.00001 | 0.00000 | 0.00000 | 0.013 | 31.99 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 11.74 | Put | 0.13410 | 0.00013 | 0.10220 | 0.00010 | 0.134 | 21.91 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.47 | Put | 1.80120 | 0.00180 | 1.29840 | 0.00130 | 1.801 | 18.83 | 0.01 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.51 | Put | 2.04000 | 0.00204 | 1.49040 | 0.00149 | 2.040 | 18.62 | 0.01 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.80 | Put | 3.59800 | 0.00360 | 3.53460 | 0.00353 | 3.598 | 16.21 | 0.02 | 0.00 | 0 | 7,520.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.90 | Put | 4.47430 | 0.00447 | 4.59680 | 0.00460 | 4.474 | 15.38 | 0.02 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.92 | Put | 4.68100 | 0.00468 | 4.84860 | 0.00485 | 4.681 | 15.22 | 0.02 | 0.00 | 0 | 139,342.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.00 | Put | 5.64050 | 0.00564 | 6.01780 | 0.00602 | 5.640 | 14.55 | 0.03 | 0.00 | 0 | 15,434.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.05 | Put | 6.36890 | 0.00637 | 6.90330 | 0.00690 | 6.369 | 14.13 | 0.03 | 0.00 | 0 | 1,155.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.12 | Put | 7.60130 | 0.00760 | 8.38990 | 0.00839 | 7.601 | 13.55 | 0.04 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.15 | Put | 8.22090 | 0.00822 | 9.13080 | 0.00913 | 8.221 | 13.30 | 0.04 | 0.00 | 0 | 10,125.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.25 | Put | 13.14410 | 0.01314 | 12.16190 | 0.01216 | 13.144 | 13.03 | 0.07 | 0.00 | 0 | 225,407.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.33 | Put | 21.38630 | 0.02139 | 15.37200 | 0.01537 | 21.386 | 13.26 | 0.10 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.36 | Put | 25.32650 | 0.02533 | 17.22880 | 0.01723 | 25.327 | 13.34 | 0.12 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.46 | Put | 42.42730 | 0.04243 | 28.97920 | 0.02898 | 42.427 | 13.62 | 0.17 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.50 | Call | 426.47180 | 0.42647 | 568.67310 | 0.56867 | 426.472 | 13.73 | 0.80 | 0.00 | 0 | 145.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.50 | Put | 51.17180 | 0.05117 | 35.07310 | 0.03507 | 51.172 | 13.73 | 0.20 | 0.00 | 0 | 7,550.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.55 | Put | 63.78720 | 0.06379 | 43.96100 | 0.04396 | 63.787 | 13.87 | 0.23 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.60 | Call | 353.67430 | 0.35367 | 487.97460 | 0.48797 | 353.674 | 14.01 | 0.73 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.60 | Put | 78.37430 | 0.07837 | 54.37460 | 0.05437 | 78.374 | 14.01 | 0.27 | 0.00 | 0 | 6,570.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.62 | Put | 84.78050 | 0.08478 | 58.99100 | 0.05899 | 84.780 | 14.07 | 0.29 | 0.00 | 0 | 6,432.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.68 | Put | 106.01030 | 0.10601 | 74.47170 | 0.07447 | 106.010 | 14.24 | 0.33 | 0.00 | 0 | 14,200.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.70 | Put | 113.76610 | 0.11377 | 80.19340 | 0.08019 | 113.766 | 14.30 | 0.35 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.72 | Put | 121.86410 | 0.12186 | 86.20240 | 0.08620 | 121.864 | 14.35 | 0.37 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.79 | Put | 152.90410 | 0.15290 | 109.55940 | 0.10956 | 152.904 | 14.55 | 0.42 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.82 | Put | 167.48350 | 0.16748 | 120.69670 | 0.12070 | 167.483 | 14.63 | 0.45 | 0.00 | 0 | 2,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.85 | Put | 182.81680 | 0.18282 | 132.51900 | 0.13252 | 182.817 | 14.72 | 0.47 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.86 | Put | 188.09470 | 0.18809 | 136.61200 | 0.13661 | 188.095 | 14.74 | 0.48 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.90 | Put | 210.01800 | 0.21002 | 153.75140 | 0.15375 | 210.018 | 14.86 | 0.51 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.95 | Call | 165.40670 | 0.16541 | 260.48890 | 0.26049 | 165.407 | 15.06 | 0.45 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.00 | Call | 147.37780 | 0.14738 | 235.51410 | 0.23551 | 147.378 | 15.27 | 0.41 | 0.00 | 0 | 100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.00 | Put | 272.07780 | 0.27208 | 201.91410 | 0.20191 | 272.078 | 15.27 | 0.59 | 0.00 | 0 | 29,200.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.04 | Put | 298.92850 | 0.29893 | 223.26720 | 0.22327 | 298.928 | 15.44 | 0.62 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.20 | Call | 91.63330 | 0.09163 | 157.04860 | 0.15705 | 91.633 | 16.11 | 0.28 | 0.00 | 0 | 2,000.00 |

| 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 | 14.25 | Call | 81.16980 | 0.08117 | 141.74480 | 0.14174 | 81.170 | 16.31 | 0.25 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.28 | Put | 480.15130 | 0.48015 | 379.64190 | 0.37964 | 480.151 | 16.44 | 0.76 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.30 | Put | 496.55710 | 0.49656 | 394.24160 | 0.39424 | 496.557 | 16.52 | 0.77 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.30 | Call | 71.85710 | 0.07186 | 127.84160 | 0.12784 | 71.857 | 16.52 | 0.23 | 0.00 | 0 | 250.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.35 | Put | 538.28240 | 0.53828 | 431.63670 | 0.43164 | 538.282 | 16.73 | 0.79 | 0.00 | 0 | 139,342.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.44 | Put | 615.68000 | 0.61568 | 501.90060 | 0.50190 | 615.680 | 17.10 | 0.83 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.45 | Put | 624.44320 | 0.62444 | 509.92360 | 0.50992 | 624.443 | 17.15 | 0.83 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.46 | Call | 48.53560 | 0.04854 | 91.58580 | 0.09159 | 48.536 | 17.19 | 0.16 | 0.00 | 0 | 6,332.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.48 | Call | 46.20770 | 0.04621 | 87.82810 | 0.08783 | 46.208 | 17.27 | 0.16 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.50 | Call | 43.99240 | 0.04399 | 84.22410 | 0.08422 | 43.992 | 17.35 | 0.15 | 0.00 | 0 | 225,780.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.50 | Put | 668.69240 | 0.66869 | 550.62410 | 0.55062 | 668.692 | 17.35 | 0.85 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.53 | Put | 695.56800 | 0.69557 | 575.49140 | 0.57549 | 695.568 | 17.48 | 0.86 | 0.00 | 0 | 108.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.56 | Put | 722.52460 | 0.72252 | 600.67030 | 0.60067 | 722.525 | 17.58 | 0.87 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.65 | Put | 803.86940 | 0.80387 | 677.91480 | 0.67791 | 803.869 | 17.77 | 0.90 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.74 | Put | 887.07180 | 0.88707 | 757.38670 | 0.75739 | 887.072 | 17.95 | 0.92 | 0.00 | 0 | 24,325.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.80 | Call | 18.69240 | 0.01869 | 44.49660 | 0.04450 | 18.692 | 18.07 | 0.07 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.81 | Put | 952.83750 | 0.95284 | 819.87950 | 0.81988 | 952.838 | 18.09 | 0.93 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.82 | Put | 962.29800 | 0.96230 | 828.88470 | 0.82888 | 962.298 | 18.11 | 0.93 | 0.00 | 0 | 4,145.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.83 | Put | 971.77330 | 0.97177 | 837.91190 | 0.83791 | 971.773 | 18.13 | 0.93 | 0.00 | 0 | 10,010.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.84 | Put | 981.26370 | 0.98126 | 846.96060 | 0.84696 | 981.264 | 18.15 | 0.94 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.00 | Call | 10.12890 | 0.01013 | 27.93130 | 0.02793 | 10.129 | 18.48 | 0.04 | 0.00 | 0 | 1,260.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.04 | Put | 1,173.64100 | 1.17364 | 1,031.83270 | 1.03183 | 1,173.641 | 18.56 | 0.96 | 0.00 | 0 | 63,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.10 | Put | 1,232.10620 | 1.23211 | 1,088.49340 | 1.08849 | 1,232.106 | 18.68 | 0.97 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.12 | Put | 1,251.65370 | 1.25165 | 1,107.48000 | 1.10748 | 1,251.654 | 18.72 | 0.97 | 0.00 | 0 | 99,824.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.13 | Put | 1,261.43740 | 1.26144 | 1,116.99080 | 1.11699 | 1,261.437 | 18.74 | 0.97 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.17 | Call | 5.93600 | 0.00594 | 18.74460 | 0.01874 | 5.936 | 18.83 | 0.03 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.19 | Put | 1,320.27060 | 1.32027 | 1,174.28440 | 1.17428 | 1,320.271 | 18.87 | 0.98 | 0.00 | 0 | 41,300.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.20 | Put | 1,330.09610 | 1.33010 | 1,183.86930 | 1.18387 | 1,330.096 | 18.89 | 0.98 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.22 | Call | 5.06320 | 0.00506 | 16.66770 | 0.01667 | 5.063 | 18.93 | 0.02 | 0.00 | 0 | 2,785.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.25 | Call | 4.60200 | 0.00460 | 15.53380 | 0.01553 | 4.602 | 18.99 | 0.02 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.32 | Put | 1,448.61130 | 1.44861 | 1,299.58150 | 1.29958 | 1,448.611 | 19.30 | 0.98 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.40 | Call | 3.26140 | 0.00326 | 10.93040 | 0.01093 | 3.261 | 19.66 | 0.01 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.45 | Call | 2.91770 | 0.00292 | 9.72600 | 0.00973 | 2.918 | 19.88 | 0.01 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.46 | Call | 2.85410 | 0.00285 | 9.50110 | 0.00950 | 2.854 | 19.92 | 0.01 | 0.00 | 0 | 108.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.50 | Call | 2.61490 | 0.00261 | 8.65370 | 0.00865 | 2.615 | 20.10 | 0.01 | 0.00 | 0 | 3,050.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.54 | Call | 2.39840 | 0.00240 | 7.88320 | 0.00788 | 2.398 | 20.28 | 0.01 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.66 | Call | 1.86310 | 0.00186 | 5.96820 | 0.00597 | 1.863 | 20.81 | 0.01 | 0.00 | 0 | 139,342.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.81 | Call | 1.37790 | 0.00138 | 4.22990 | 0.00423 | 1.378 | 21.48 | 0.01 | 0.00 | 0 | 10.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.83 | Call | 1.32510 | 0.00133 | 4.04160 | 0.00404 | 1.325 | 21.57 | 0.01 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.89 | Call | 1.18050 | 0.00118 | 3.52730 | 0.00353 | 1.180 | 21.84 | 0.01 | 0.00 | 0 | 4,145.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.00 | Call | 0.96120 | 0.00096 | 2.75450 | 0.00275 | 0.961 | 22.33 | 0.00 | 0.00 | 0 | 1,906.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.13 | Call | 0.76190 | 0.00076 | 2.06480 | 0.00206 | 0.762 | 22.90 | 0.00 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.18 | Call | 0.69870 | 0.00070 | 1.85040 | 0.00185 | 0.699 | 23.13 | 0.00 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.30 | Call | 0.57150 | 0.00057 | 1.42680 | 0.00143 | 0.571 | 23.66 | 0.00 | 0.00 | 0 | 10,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.38 | Call | 0.50230 | 0.00050 | 1.20260 | 0.00120 | 0.502 | 24.02 | 0.00 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.58 | Call | 0.37000 | 0.00037 | 0.79150 | 0.00079 | 0.370 | 24.91 | 0.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.60 | Call | 0.35940 | 0.00036 | 0.75960 | 0.00076 | 0.359 | 25.00 | 0.00 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.96 | Call | 0.34020 | 0.00034 | 0.48440 | 0.00048 | 0.340 | 27.56 | 0.00 | 0.00 | 0 | 12,600.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.97 | Call | 0.34050 | 0.00034 | 0.48670 | 0.00049 | 0.340 | 27.64 | 0.00 | 0.00 | 0 | 63,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.02 | Call | 0.34220 | 0.00034 | 0.49860 | 0.00050 | 0.342 | 28.02 | 0.00 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.08 | Call | 0.34450 | 0.00034 | 0.51310 | 0.00051 | 0.345 | 28.47 | 0.00 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.09 | Call | 0.34490 | 0.00034 | 0.51560 | 0.00052 | 0.345 | 28.55 | 0.00 | 0.00 | 0 | 99,824.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.10 | Call | 0.34540 | 0.00035 | 0.51800 | 0.00052 | 0.345 | 28.62 | 0.00 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.23 | Call | 0.35140 | 0.00035 | 0.55130 | 0.00055 | 0.351 | 29.60 | 0.00 | 0.00 | 0 | 41,300.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.30 | Call | 0.35510 | 0.00036 | 0.57000 | 0.00057 | 0.355 | 30.13 | 0.00 | 0.00 | 0 | 10,125.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.50 | Call | 0.36760 | 0.00037 | 0.62660 | 0.00063 | 0.368 | 31.64 | 0.00 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 18.00 | Call | 0.40930 | 0.00041 | 0.79070 | 0.00079 | 0.409 | 35.42 | 0.00 | 0.00 | 0 | 14,200.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 18.40 | Call | 0.18360 | 0.00018 | 0.65220 | 0.00065 | 0.184 | 35.80 | 0.00 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 22/03/2019 | Any day expiry | | | 13.88200 | 13.88200 | 14.04020 | 14.04020 | | 15.07 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/03/2019 | Any day expiry | 13.80 | Call | 258.29440 | 0.25829 | 370.05730 | 0.37006 | 258.294 | 14.87 | 0.57 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 22/03/2019 | Any day expiry | 14.20 | Call | 112.50230 | 0.11250 | 179.66030 | 0.17966 | 112.502 | 16.27 | 0.30 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 27/03/2019 | Any day expiry | | | 13.89040 | 13.89040 | 14.04870 | 14.04870 | | 15.09 | 0.00 | 0.00 | 0 | 3,731.00 |
| \$ / R | On 27/03/2019 | Any day expiry | 13.88 | Put | 233.94580 | 0.23395 | 178.98560 | 0.17899 | 233.946 | 15.06 | 0.48 | 0.00 | 0 | 32,000.00 |
| \$ / R | On 27/03/2019 | Any day expiry | 14.00 | Put | 305.44810 | 0.30545 | 236.17680 | 0.23618 | 305.448 | 15.47 | 0.56 | 0.00 | 0 | 65,000.00 |
| \$ / R | On 29/03/2019 | Any day expiry | | | 13.89370 | 13.89370 | 14.05210 | 14.05210 | | 15.23 | 0.00 | 25,391,225.00 | 1,825 | 3,708.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 13.00 | Put | 16.80750 | 0.01681 | 13.20370 | 0.01320 | 16.808 | 14.84 | 0.06 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 13.45 | Put | 75.36970 | 0.07537 | 53.01880 | 0.05302 | 75.370 | 14.43 | 0.22 | 0.00 | 0 | 600.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 13.87 | Call | 260.93770 | 0.26094 | 364.66430 | 0.36466 | 260.938 | 15.18 | 0.52 | 0.00 | 0 | 600.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.20 | Put | 451.48520 | 0.45149 | 363.08580 | 0.36309 | 451.485 | 16.35 | 0.67 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.25 | Put | 488.95110 | 0.48895 | 396.49710 | 0.39650 | 488.951 | 16.54 | 0.69 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.40 | Call | 101.05510 | 0.10106 | 155.82440 | 0.15582 | 101.055 | 17.10 | 0.25 | 0.00 | 0 | 600.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.67 | Call | 61.61880 | 0.06162 | 100.50960 | 0.10051 | 61.619 | 18.06 | 0.16 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 15.43 | Call | 14.25070 | 0.01425 | 28.46040 | 0.02846 | 14.251 | 20.26 | 0.04 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 15.79 | Call | 6.26540 | 0.00627 | 13.42800 | 0.01343 | 6.265 | 20.79 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/04/2019 | Any day expiry | | | 13.90040 | 13.90040 | 14.05890 | 14.05890 | | 15.21 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 04/04/2019 | Any day expiry | | | 13.90370 | 13.90370 | 14.06230 | 14.06230 | | 15.32 | 0.00 | 559,884,000.00 | 40,000 | 0.00 |
| \$ / R | On 04/04/2019 | Any day expiry | 14.00 | Call | 235.87730 | 0.23588 | 324.97960 | 0.32498 | 235.877 | 15.67 | 0.46 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 05/04/2019 | Any day expiry | | | 13.90540 | 13.90540 | 14.06400 | 14.06400 | | 15.38 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/04/2019 | Any day expiry | 13.76 | Put | 206.37380 | 0.20637 | 158.99800 | 0.15900 | 206.374 | 15.13 | 0.41 | 0.00 | 0 | 100.00 |
| \$ / R | On 05/04/2019 | Any day expiry | 14.35 | Call | 138.69470 | 0.13869 | 199.58340 | 0.19958 | 138.695 | 16.93 | 0.29 | 0.00 | 0 | 100.00 |
| \$ / R | On 15/04/2019 | Any day expiry | | | 13.92200 | 13.92200 | 14.08100 | 14.08100 | | 15.39 | 0.00 | 0.00 | 0 | 260.00 |
| \$ / R | On 26/04/2019 | Any day expiry | | | 13.94030 | 13.94030 | 14.09980 | 14.09980 | | 15.67 | 0.00 | 0.00 | 0 | 349.00 |
| \$ / R | On 29/04/2019 | Any day expiry | | | 13.94540 | 13.94540 | 14.10500 | 14.10500 | | 15.71 | 0.00 | 0.00 | 0 | 15.00 |
| \$ / R | On 30/04/2019 | Any day expiry | | | 13.94710 | 13.94710 | 14.10680 | 14.10680 | | 15.79 | 0.00 | 6,365,532.00 | 456 | 2,164.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 13.00 | Put | 47.47580 | 0.04748 | 34.77260 | 0.03477 | 47.476 | 14.28 | 0.11 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 13.49 | Call | 619.43330 | 0.61943 | 743.69000 | 0.74369 | 619.433 | 15.00 | 0.71 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.20 | Put | 527.21520 | 0.52722 | 445.01680 | 0.44502 | 527.215 | 16.49 | 0.59 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.25 | Put | 561.67500 | 0.56167 | 476.40550 | 0.47641 | 561.675 | 16.64 | 0.61 | 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 | 129.39790 | 0.12940 | 174.61980 | 0.17462 | 129.398 | 18.25 | 0.22 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 15.61 | Call | 51.54500 | 0.05154 | 74.15620 | 0.07416 | 51.545 | 20.05 | 0.10 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 15.96 | Call | 33.48610 | 0.03349 | 49.24050 | 0.04924 | 33.486 | 20.72 | 0.07 | 0.00 | 0 | 250.00 |
| \$ / R | On 09/05/2019 | Any day expiry | | | 13.96250 | 13.96250 | 14.12230 | 14.12230 | | 16.09 | 0.00 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 09/05/2019 | Any day expiry | 13.72 | Call | 520.96060 | 0.52096 | 630.26550 | 0.63027 | 520.961 | 15.70 | 0.61 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 09/05/2019 | Any day expiry | 14.20 | Call | 312.69330 | 0.31269 | 391.06680 | 0.39107 | 312.693 | 16.76 | 0.43 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 13/05/2019 | Any day expiry | | | 13.96940 | 13.96940 | 14.12930 | 14.12930 | | 16.16 | 0.00 | 0.00 | 0 | 93.00 |
| \$ / R | On 20/05/2019 | Any day expiry | | | 13.98130 | 13.98130 | 14.14140 | 14.14140 | | 16.49 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 20/05/2019 | Any day expiry | 14.25 | Call | 340.15980 | 0.34016 | 416.80520 | 0.41681 | 340.160 | 17.11 | 0.42 | 0.00 | 0 | 61,000.00 |
| \$ / R | On 20/05/2019 | Any day expiry | 15.25 | Call | 130.70460 | 0.13070 | 167.48550 | 0.16749 | 130.705 | 19.53 | 0.19 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 20/05/2019 | Any day expiry | 15.50 | Call | 103.10850 | 0.10311 | 134.06580 | 0.13407 | 103.109 | 20.08 | 0.15 | 0.00 | 0 | 21,000.00 |
| \$ / R | On 29/05/2019 | Any day expiry | | | 13.99680 | 13.99680 | 14.15720 | 14.15720 | | 16.57 | 0.00 | 0.00 | 0 | 387.00 |
| \$ / R | On 31/05/2019 | Any day expiry | | | 14.00030 | 14.00030 | 14.16080 | 14.16080 | | 16.58 | 0.00 | 0.00 | 0 | 416.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 13.00 | Put | 93.56710 | 0.09357 | 73.86610 | 0.07387 | 93.567 | 15.14 | 0.16 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 14.20 | Put | 595.42460 | 0.59542 | 515.84900 | 0.51585 | 595.425 | 17.05 | 0.55 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 14.25 | Put | 628.22790 | 0.62823 | 546.14820 | 0.54615 | 628.228 | 17.17 | 0.56 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 15.01 | Call | 193.09810 | 0.19310 | 240.11520 | 0.24012 | 193.098 | 18.94 | 0.25 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 15.79 | Call | 97.68630 | 0.09769 | 125.44650 | 0.12545 | 97.686 | 20.58 | 0.14 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 16.15 | Call | 71.64090 | 0.07164 | 92.78240 | 0.09278 | 71.641 | 21.27 | 0.10 | 0.00 | 0 | 250.00 |
| \$ / R | On 03/06/2019 | Any day expiry | | | 14.00550 | 14.00550 | 14.16620 | 14.16620 | | 16.50 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/06/2019 | Any day expiry | | | 14.00730 | 14.00730 | 14.16790 | 14.16790 | | 16.51 | 0.00 | 0.00 | 0 | 74.00 |
| \$ / R | On 10/06/2019 | Any day expiry | | | 14.01770 | 14.01770 | 14.17860 | 14.17860 | | 16.45 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 10/06/2019 | Any day expiry | 13.83 | Put | 393.45420 | 0.39345 | 335.34470 | 0.33534 | 393.454 | 16.17 | 0.42 | 0.00 | 0 | 45,000.00 |
| \$ / R | On 10/06/2019 | Any day expiry | 14.06 | Put | 519.62140 | 0.51962 | 449.75670 | 0.44976 | 519.621 | 16.59 | 0.50 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 10/06/2019 | Any day expiry | 14.15 | Put | 574.81920 | 0.57482 | 499.30520 | 0.49931 | 574.819 | 16.79 | 0.52 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 10/06/2019 | Any day expiry | 14.25 | Put | 639.02260 | 0.63902 | 558.03730 | 0.55804 | 639.023 | 17.02 | 0.55 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | | | 14.02470 | 14.02470 | 14.18580 | 14.18580 | | 16.46 | 0.00 | 19,746,777.60 | 1,408 | 109,648.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 10.69 | Put | 2.26880 | 0.00227 | 1.96660 | 0.00197 | 2.269 | 19.52 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.28 | Put | 28.13280 | 0.02813 | 25.08600 | 0.02509 | 28.133 | 15.54 | 0.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.65 | Put | 50.77170 | 0.05077 | 43.05490 | 0.04305 | 50.772 | 14.73 | 0.09 | 0.00 | 0 | 1,050.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.75 | Put | 63.68100 | 0.06368 | 49.74510 | 0.04975 | 63.681 | 14.82 | 0.11 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.98 | Put | 102.55800 | 0.10256 | 82.28590 | 0.08229 | 102.558 | 15.02 | 0.16 | 0.00 | 0 | 911.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.00 | Put | 106.60290 | 0.10660 | 85.71440 | 0.08571 | 106.603 | 15.03 | 0.17 | 0.00 | 0 | 165,703.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.10 | Put | 128.56160 | 0.12856 | 104.43820 | 0.10444 | 128.562 | 15.12 | 0.19 | 0.00 | 0 | 14,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.24 | Put | 164.38040 | 0.16438 | 135.32290 | 0.13532 | 164.380 | 15.24 | 0.23 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.25 | Put | 167.17640 | 0.16718 | 137.74570 | 0.13775 | 167.176 | 15.25 | 0.23 | 0.00 | 0 | 4,582.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.30 | Put | 181.63080 | 0.18163 | 150.32020 | 0.15032 | 181.631 | 15.29 | 0.25 | 0.00 | 0 | 143,800.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.50 | Call | 776.90880 | 0.77691 | 894.21080 | 0.89421 | 776.909 | 15.62 | 0.69 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.60 | Call | 717.56780 | 0.71757 | 830.45210 | 0.83045 | 717.568 | 15.79 | 0.66 | 0.00 | 0 | 700.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.83 | Put | 399.81300 | 0.39981 | 341.32980 | 0.34133 | 399.813 | 16.18 | 0.42 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.90 | Call | 560.68800 | 0.56069 | 660.18850 | 0.66019 | 560.688 | 16.30 | 0.56 | 0.00 | 0 | 100.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.98 | Call | 524.03250 | 0.52403 | 619.99820 | 0.62000 | 524.033 | 16.43 | 0.53 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.00 | Call | 515.19620 | 0.51520 | 610.28160 | 0.61028 | 515.196 | 16.46 | 0.53 | 0.00 | 0 | 23,500.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.00 | Put | 490.49620 | 0.49050 | 424.48160 | 0.42448 | 490.496 | 16.46 | 0.47 | 0.00 | 0 | 301,700.00 |

| 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 | 14.07 | Put | 531.75730 | 0.53176 | 461.50890 | 0.46151 | 531.757 | 16.62 | 0.50 | 0.00 | 0 | 39,589.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.20 | Put | 612.39640 | 0.61240 | 534.40490 | 0.53440 | 612.396 | 16.91 | 0.54 | 0.00 | 0 | 13,600.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.25 | Put | 644.73780 | 0.64474 | 564.40510 | 0.56441 | 644.738 | 17.02 | 0.55 | 0.00 | 0 | 1,282.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.30 | Put | 677.78310 | 0.67778 | 595.14470 | 0.59514 | 677.783 | 17.13 | 0.56 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.35 | Call | 386.21000 | 0.38621 | 462.41080 | 0.46241 | 386.210 | 17.24 | 0.42 | 0.00 | 0 | 1,050.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.42 | Call | 364.53310 | 0.36453 | 437.63580 | 0.43764 | 364.533 | 17.40 | 0.40 | 0.00 | 0 | 30.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.58 | Call | 319.51700 | 0.31952 | 385.88730 | 0.38589 | 319.517 | 17.76 | 0.36 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.63 | Put | 911.95990 | 0.91196 | 815.22750 | 0.81523 | 911.960 | 17.87 | 0.65 | 0.00 | 0 | 8,203.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.65 | Put | 926.97120 | 0.92697 | 829.44830 | 0.82945 | 926.971 | 17.91 | 0.65 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.82 | Call | 262.48070 | 0.26248 | 319.75550 | 0.31976 | 262.481 | 18.29 | 0.31 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.00 | Call | 226.73240 | 0.22673 | 277.88700 | 0.27789 | 226.732 | 18.68 | 0.27 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.10 | Call | 209.18280 | 0.20918 | 257.12780 | 0.25713 | 209.183 | 18.90 | 0.25 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.30 | Call | 178.40320 | 0.17840 | 220.49330 | 0.22049 | 178.403 | 19.34 | 0.22 | 0.00 | 0 | 14,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.32 | Call | 175.61430 | 0.17561 | 217.15800 | 0.21716 | 175.614 | 19.39 | 0.22 | 0.00 | 0 | 1,980.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.50 | Call | 152.21300 | 0.15221 | 189.55010 | 0.18955 | 152.213 | 19.76 | 0.19 | 0.00 | 0 | 145,182.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.60 | Call | 140.17270 | 0.14017 | 175.93370 | 0.17593 | 140.173 | 19.94 | 0.18 | 0.00 | 0 | 143,800.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.64 | Call | 135.64850 | 0.13565 | 170.45640 | 0.17046 | 135.649 | 20.01 | 0.17 | 0.00 | 0 | 39,589.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.80 | Call | 119.06850 | 0.11907 | 150.29430 | 0.15029 | 119.069 | 20.30 | 0.15 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.89 | Call | 110.72370 | 0.11072 | 140.09650 | 0.14010 | 110.724 | 20.46 | 0.14 | 0.00 | 0 | 6,800.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.92 | Call | 108.08840 | 0.10809 | 136.86690 | 0.13687 | 108.088 | 20.52 | 0.14 | 0.00 | 0 | 911.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 16.00 | Call | 101.38940 | 0.10139 | 128.64350 | 0.12864 | 101.389 | 20.66 | 0.13 | 0.00 | 0 | 20.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 16.09 | Call | 94.39730 | 0.09440 | 120.03640 | 0.12004 | 94.397 | 20.82 | 0.13 | 0.00 | 0 | 6,800.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 17.96 | Call | 26.79490 | 0.02679 | 34.85350 | 0.03485 | 26.795 | 24.49 | 0.04 | 0.00 | 0 | 8,203.00 |
| \$ / R | On 20/06/2019 | Any day expiry | | | 14.03520 | 14.03520 | 14.19640 | 14.19640 | | 16.50 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2019 | Any day expiry | | | 14.04910 | 14.04910 | 14.21070 | 14.21070 | | 16.46 | 0.00 | 6,412,545.60 | 456 | 1,820.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 13.00 | Put | 119.02030 | 0.11902 | 97.20520 | 0.09721 | 119.020 | 14.95 | 0.17 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 14.20 | Put | 627.51060 | 0.62751 | 551.36440 | 0.55136 | 627.511 | 16.78 | 0.52 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 14.25 | Put | 659.47300 | 0.65947 | 581.06080 | 0.58106 | 659.473 | 16.89 | 0.54 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 15.17 | Call | 227.46810 | 0.22747 | 276.20710 | 0.27621 | 227.468 | 18.85 | 0.26 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 15.96 | Call | 125.63960 | 0.12564 | 156.98150 | 0.15698 | 125.640 | 20.32 | 0.15 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 16.32 | Call | 96.37810 | 0.09638 | 121.33880 | 0.12134 | 96.378 | 20.94 | 0.12 | 0.00 | 0 | 250.00 |
| \$ / R | On 01/07/2019 | Any day expiry | | | 14.05430 | 14.05430 | 14.21610 | 14.21610 | | 16.41 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 03/07/2019 | Any day expiry | | | 14.05780 | 14.05780 | 14.21970 | 14.21970 | | 16.42 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/07/2019 | Any day expiry | | | 14.10670 | 14.10670 | 14.26970 | 14.26970 | | 16.36 | 0.00 | 6,436,896.00 | 456 | 682.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 13.00 | Put | 146.26770 | 0.14627 | 122.79610 | 0.12280 | 146.268 | 14.83 | 0.19 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 14.20 | Put | 658.49850 | 0.65850 | 585.96070 | 0.58596 | 658.499 | 16.55 | 0.50 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 14.25 | Put | 689.65980 | 0.68966 | 614.72850 | 0.61473 | 689.660 | 16.65 | 0.52 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 15.34 | Call | 265.25790 | 0.26526 | 316.10370 | 0.31610 | 265.258 | 18.77 | 0.27 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 16.14 | Call | 156.73380 | 0.15673 | 191.83460 | 0.19183 | 156.734 | 20.07 | 0.17 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 16.50 | Call | 124.49450 | 0.12449 | 153.46010 | 0.15346 | 124.495 | 20.63 | 0.14 | 0.00 | 0 | 250.00 |
| \$ / R | On 01/08/2019 | Any day expiry | | | 14.10840 | 14.10840 | 14.27150 | 14.27150 | | 16.36 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 13/08/2019 | Any day expiry | | | 14.12950 | 14.12950 | 14.29300 | 14.29300 | | 16.37 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/08/2019 | Any day expiry | 14.48 | Put | 849.25080 | 0.84925 | 766.76470 | 0.76676 | 849.251 | 16.99 | 0.56 | 0.00 | 0 | 3,147.00 |
| \$ / R | On 13/08/2019 | Any day expiry | 16.35 | Call | 154.28990 | 0.15429 | 187.98050 | 0.18798 | 154.290 | 20.20 | 0.16 | 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 30/08/2019 | Any day expiry | | 14.15920 | 14.15920 | 14.32330 | 14.32330 | | 16.33 | 0.00 | 6,476,466.90 | 457 | 1,678.00 |
| \$ / R | 13.00 | Put | On 30/08/2019 | Any day expiry | 169.30810 | 0.16931 | 144.62300 | 0.14462 | 169.308 | 14.79 | 0.19 | 0.00 | 0 | 500.00 |
| \$ / R | 14.20 | Put | On 30/08/2019 | Any day expiry | 683.25630 | 0.68326 | 612.98530 | 0.61299 | 683.256 | 16.42 | 0.49 | 0.00 | 0 | 250.00 |
| \$ / R | 14.25 | Put | On 30/08/2019 | Any day expiry | 713.80290 | 0.71380 | 641.43340 | 0.64143 | 713.803 | 16.51 | 0.50 | 0.00 | 0 | 250.00 |
| \$ / R | 15.52 | Call | On 30/08/2019 | Any day expiry | 292.61260 | 0.29261 | 344.25940 | 0.34426 | 292.613 | 18.83 | 0.27 | 0.00 | 0 | 500.00 |
| \$ / R | 16.33 | Call | On 30/08/2019 | Any day expiry | 181.08020 | 0.18108 | 218.00390 | 0.21800 | 181.080 | 20.01 | 0.18 | 0.00 | 0 | 250.00 |
| \$ / R | 16.70 | Call | On 30/08/2019 | Any day expiry | 146.55940 | 0.14656 | 177.56880 | 0.17757 | 146.559 | 20.53 | 0.15 | 0.00 | 0 | 250.00 |
| \$ / R | | On 02/09/2019 | Any day expiry | | 14.16440 | 14.16440 | 14.32870 | 14.32870 | | 16.29 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | | On 04/09/2019 | Any day expiry | | 14.16790 | 14.16790 | 14.33230 | 14.33230 | | 16.30 | 0.00 | 0.00 | 0 | 74.00 |
| \$ / R | | On 05/09/2019 | Any day expiry | | 14.16970 | 14.16970 | 14.33400 | 14.33400 | | 16.30 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 19.00 | Call | On 05/09/2019 | Any day expiry | 52.10840 | 0.05211 | 69.50210 | 0.06950 | 52.108 | 23.83 | 0.05 | 0.00 | 0 | 20,000.00 |
| \$ / R | | On 16/09/2019 | Foreign Exchange Future | | 14.18890 | 14.18890 | 14.35370 | 14.35370 | | 16.36 | 0.00 | 255,400.20 | 18 | 22,610.00 |
| \$ / R | 10.75 | Put | On 16/09/2019 | Foreign Exchange Future | 6.78350 | 0.00678 | 5.96880 | 0.00597 | 6.784 | 16.66 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | 12.50 | Put | On 16/09/2019 | Foreign Exchange Future | 87.21470 | 0.08721 | 74.01910 | 0.07402 | 87.215 | 14.59 | 0.11 | 0.00 | 0 | 1,000.00 |
| \$ / R | 13.15 | Put | On 16/09/2019 | Foreign Exchange Future | 222.34060 | 0.22234 | 192.20810 | 0.19221 | 222.341 | 14.90 | 0.23 | 0.00 | 0 | 11,333.00 |
| \$ / R | 13.25 | Put | On 16/09/2019 | Foreign Exchange Future | 253.03140 | 0.25303 | 219.86160 | 0.21986 | 253.031 | 14.99 | 0.25 | 0.00 | 0 | 3,900.00 |
| \$ / R | 13.65 | Call | On 16/09/2019 | Foreign Exchange Future | 945.08810 | 0.94509 | 1,059.38510 | 1.05939 | 945.088 | 15.46 | 0.65 | 0.00 | 0 | 5,666.00 |
| \$ / R | 13.70 | Put | On 16/09/2019 | Foreign Exchange Future | 429.25450 | 0.42925 | 376.91510 | 0.37692 | 429.254 | 15.54 | 0.36 | 0.00 | 0 | 2,000.00 |
| \$ / R | 13.77 | Put | On 16/09/2019 | Foreign Exchange Future | 462.69330 | 0.46269 | 407.79140 | 0.40779 | 462.693 | 15.66 | 0.38 | 0.00 | 0 | 28,500.00 |
| \$ / R | 13.97 | Put | On 16/09/2019 | Foreign Exchange Future | 565.42080 | 0.56542 | 503.24730 | 0.50325 | 565.421 | 15.99 | 0.42 | 0.00 | 0 | 800.00 |
| \$ / R | 14.00 | Put | On 16/09/2019 | Foreign Exchange Future | 581.72390 | 0.58172 | 518.46710 | 0.51847 | 581.724 | 16.03 | 0.43 | 0.00 | 0 | 1,000.00 |
| \$ / R | 14.12 | Put | On 16/09/2019 | Foreign Exchange Future | 649.18710 | 0.64919 | 581.65110 | 0.58165 | 649.187 | 16.23 | 0.46 | 0.00 | 0 | 177.00 |
| \$ / R | 14.21 | Put | On 16/09/2019 | Foreign Exchange Future | 702.11230 | 0.70211 | 631.37960 | 0.63138 | 702.112 | 16.38 | 0.48 | 0.00 | 0 | 2,700.00 |
| \$ / R | 14.50 | Call | On 16/09/2019 | Foreign Exchange Future | 575.12520 | 0.57513 | 658.48280 | 0.65848 | 575.125 | 16.88 | 0.46 | 0.00 | 0 | 14,000.00 |
| \$ / R | 14.65 | Put | On 16/09/2019 | Foreign Exchange Future | 988.34620 | 0.98835 | 901.79840 | 0.90180 | 988.346 | 17.14 | 0.57 | 0.00 | 0 | 3,000.00 |
| \$ / R | 15.03 | Call | On 16/09/2019 | Foreign Exchange Future | 424.69190 | 0.42469 | 490.58640 | 0.49059 | 424.692 | 17.82 | 0.36 | 0.00 | 0 | 177.00 |
| \$ / R | 15.38 | Put | On 16/09/2019 | Foreign Exchange Future | 1,541.69750 | 1.54170 | 1,433.20660 | 1.43321 | 1,541.698 | 18.46 | 0.70 | 0.00 | 0 | 5,000.00 |
| \$ / R | 15.51 | Call | On 16/09/2019 | Foreign Exchange Future | 327.04910 | 0.32705 | 380.17850 | 0.38018 | 327.049 | 18.69 | 0.28 | 0.00 | 0 | 28,500.00 |
| \$ / R | 15.56 | Put | On 16/09/2019 | Foreign Exchange Future | 1,689.60660 | 1.68961 | 1,576.75990 | 1.57676 | 1,689.607 | 18.79 | 0.72 | 0.00 | 0 | 2,571.00 |
| \$ / R | 15.87 | Call | On 16/09/2019 | Foreign Exchange Future | 267.17730 | 0.26718 | 315.35970 | 0.31536 | 267.177 | 19.23 | 0.24 | 0.00 | 0 | 1,000.00 |
| \$ / R | 17.23 | Call | On 16/09/2019 | Foreign Exchange Future | 131.06390 | 0.13106 | 155.07720 | 0.15508 | 131.064 | 21.22 | 0.13 | 0.00 | 0 | 800.00 |
| \$ / R | 17.64 | Call | On 16/09/2019 | Foreign Exchange Future | 112.63620 | 0.11264 | 133.56960 | 0.13357 | 112.636 | 22.07 | 0.11 | 0.00 | 0 | 5,000.00 |
| \$ / R | 17.85 | Call | On 16/09/2019 | Foreign Exchange Future | 104.79250 | 0.10479 | 124.39050 | 0.12439 | 104.793 | 22.50 | 0.10 | 0.00 | 0 | 2,700.00 |
| \$ / R | 17.93 | Call | On 16/09/2019 | Foreign Exchange Future | 102.04670 | 0.10205 | 121.17550 | 0.12118 | 102.047 | 22.67 | 0.10 | 0.00 | 0 | 2,571.00 |
| \$ / R | 18.47 | Call | On 16/09/2019 | Foreign Exchange Future | 85.77350 | 0.08577 | 102.83750 | 0.10284 | 85.774 | 23.74 | 0.08 | 0.00 | 0 | 1,200.00 |
| \$ / R | | On 30/09/2019 | Any day expiry | | 14.21330 | 14.21330 | 14.37860 | 14.37860 | | 16.34 | 0.00 | 0.00 | 0 | 53.00 |
| \$ / R | 13.00 | Put | On 30/09/2019 | Any day expiry | 191.01610 | 0.19102 | 164.47120 | 0.16447 | 191.016 | 14.76 | 0.20 | 0.00 | 0 | 500.00 |
| \$ / R | 14.20 | Put | On 30/09/2019 | Any day expiry | 707.00740 | 0.70701 | 636.44130 | 0.63644 | 707.007 | 16.34 | 0.47 | 0.00 | 0 | 250.00 |
| \$ / R | 14.25 | Put | On 30/09/2019 | Any day expiry | 737.07530 | 0.73708 | 664.65360 | 0.66465 | 737.075 | 16.43 | 0.48 | 0.00 | 0 | 250.00 |
| \$ / R | 15.68 | Call | On 30/09/2019 | Any day expiry | 324.26690 | 0.32427 | 375.29840 | 0.37530 | 324.267 | 18.90 | 0.27 | 0.00 | 0 | 500.00 |
| \$ / R | 16.50 | Call | On 30/09/2019 | Any day expiry | 208.99160 | 0.20899 | 246.24640 | 0.24625 | 208.992 | 20.00 | 0.19 | 0.00 | 0 | 250.00 |
| \$ / R | 16.89 | Call | On 30/09/2019 | Any day expiry | 171.27850 | 0.17128 | 202.85440 | 0.20285 | 171.278 | 20.53 | 0.16 | 0.00 | 0 | 250.00 |
| \$ / R | | On 02/10/2019 | Any day expiry | | 14.21680 | 14.21680 | 14.38210 | 14.38210 | | 16.35 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | | On 31/10/2019 | Any day expiry | | 14.26770 | 14.26770 | 14.43360 | 14.43360 | | 16.39 | 0.00 | 0.00 | 0 | 108.00 |

| 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 31/10/2019 | Any day expiry | 13.00 | Put | 212.38460 | 0.21238 | 184.21570 | 0.18422 | 212.385 | 14.78 | 0.20 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 14.20 | Put | 729.64110 | 0.72964 | 658.75940 | 0.65876 | 729.641 | 16.31 | 0.46 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 14.25 | Put | 759.28010 | 0.75928 | 686.75150 | 0.68675 | 759.280 | 16.39 | 0.47 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 15.87 | Call | 347.68940 | 0.34769 | 399.48000 | 0.39948 | 347.689 | 18.99 | 0.27 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 16.70 | Call | 233.03990 | 0.23304 | 270.26710 | 0.27027 | 233.040 | 20.08 | 0.19 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 17.09 | Call | 195.02050 | 0.19502 | 226.82020 | 0.22682 | 195.020 | 20.59 | 0.16 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | | | 14.31890 | 14.31890 | 14.48550 | 14.48550 | | 16.44 | 0.00 | 0.00 | 0 | 52.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 13.00 | Put | 231.05010 | 0.23105 | 200.87760 | 0.20088 | 231.050 | 14.81 | 0.21 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 14.20 | Put | 748.14990 | 0.74815 | 677.04960 | 0.67705 | 748.150 | 16.28 | 0.45 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 14.25 | Put | 777.52490 | 0.77752 | 704.84740 | 0.70485 | 777.525 | 16.36 | 0.46 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 16.03 | Call | 371.23080 | 0.37123 | 422.39020 | 0.42239 | 371.231 | 19.06 | 0.28 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 16.87 | Call | 255.94010 | 0.25594 | 293.05350 | 0.29305 | 255.940 | 20.13 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 17.26 | Call | 218.55230 | 0.21855 | 249.47330 | 0.24947 | 218.552 | 20.66 | 0.17 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/12/2019 | Any day expiry | | | 14.32420 | 14.32420 | 14.49100 | 14.49100 | | 16.42 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 04/12/2019 | Any day expiry | | | 14.32780 | 14.32780 | 14.49460 | 14.49460 | | 16.50 | 0.00 | 0.00 | 0 | 321.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | | | 14.34390 | 14.34390 | 14.51090 | 14.51090 | | 16.49 | 0.00 | 0.00 | 0 | 10,863.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 11.89 | Put | 37.82370 | 0.03782 | 29.40280 | 0.02940 | 37.824 | 13.31 | 0.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 13.66 | Put | 473.79300 | 0.47379 | 424.61870 | 0.42462 | 473.793 | 15.41 | 0.34 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 13.80 | Put | 540.56210 | 0.54056 | 482.55130 | 0.48255 | 540.562 | 15.63 | 0.36 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 14.07 | Put | 681.94250 | 0.68194 | 615.20930 | 0.61521 | 681.943 | 16.05 | 0.42 | 0.00 | 0 | 1,351.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 16.20 | Call | 367.03810 | 0.36704 | 415.51560 | 0.41552 | 367.038 | 19.21 | 0.27 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 16.85 | Call | 278.27370 | 0.27827 | 316.57360 | 0.31657 | 278.274 | 20.03 | 0.21 | 0.00 | 0 | 1,351.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 17.38 | Call | 228.14530 | 0.22815 | 256.52910 | 0.25653 | 228.145 | 20.79 | 0.17 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 20.00 | Call | 78.84520 | 0.07885 | 95.88430 | 0.09588 | 78.845 | 23.11 | 0.07 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 31/12/2019 | Any day expiry | | | 14.37570 | 14.37570 | 14.54320 | 14.54320 | | 16.52 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 13.00 | Put | 249.60020 | 0.24960 | 215.83440 | 0.21583 | 249.600 | 14.82 | 0.21 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 14.20 | Put | 764.85620 | 0.76486 | 694.06060 | 0.69406 | 764.856 | 16.22 | 0.44 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 14.25 | Put | 793.93270 | 0.79393 | 721.63260 | 0.72163 | 793.933 | 16.30 | 0.45 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 16.21 | Call | 394.42880 | 0.39443 | 444.49270 | 0.44449 | 394.429 | 19.12 | 0.28 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 17.05 | Call | 280.56800 | 0.28057 | 317.63350 | 0.31763 | 280.568 | 20.16 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 17.44 | Call | 245.24570 | 0.24525 | 274.08180 | 0.27408 | 245.246 | 20.75 | 0.18 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/01/2020 | Any day expiry | | | 14.37920 | 14.37920 | 14.54670 | 14.54670 | | 16.53 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 31/01/2020 | Any day expiry | | | 14.43000 | 14.43000 | 14.59830 | 14.59830 | | 16.56 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 28/02/2020 | Any day expiry | | | 14.48000 | 14.48000 | 14.64970 | 14.64970 | | 16.62 | 0.00 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 02/03/2020 | Any day expiry | | | 14.48540 | 14.48540 | 14.65510 | 14.65510 | | 16.61 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | | | 14.51060 | 14.51060 | 14.68070 | 14.68070 | | 16.70 | 0.00 | 0.00 | 0 | 4,566.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 11.91 | Put | 38.98900 | 0.03899 | 27.75450 | 0.02775 | 38.989 | 12.11 | 0.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 14.01 | Put | 703.38870 | 0.70339 | 633.19510 | 0.63320 | 703.389 | 15.98 | 0.38 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | 17.73 | Call | 323.82330 | 0.32382 | 351.94280 | 0.35194 | 323.823 | 20.90 | 0.20 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 02/04/2020 | Any day expiry | | | 14.54120 | 14.54120 | 14.71170 | 14.71170 | | 16.89 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 29/04/2020 | Any day expiry | | | 14.58970 | 14.58970 | 14.76090 | 14.76090 | | 17.13 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 02/06/2020 | Any day expiry | | | 14.65190 | 14.65190 | 14.82420 | 14.82420 | | 17.32 | 0.00 | 0.00 | 0 | 1,055.00 |
| \$ / R | On 12/06/2020 | Foreign Exchange Future | | | 14.67130 | 14.67130 | 14.84360 | 14.84360 | | 17.27 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2020 | Any day expiry | | | 14.76030 | 14.76030 | 14.93290 | 14.93290 | | 17.20 | 0.00 | 0.00 | 0 | 84,000.00 |

| 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 14/09/2020 | | Foreign Exchange Future | 14.85410 | 14.85410 | | 15.02750 | 15.02750 | | 17.18 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2019 | | Foreign Exchange Future | 13.87530 | 13.87530 | | 14.03360 | 14.03360 | | 14.86 | 0.00 | 208,129.50 | 15 | 450.00 |
| \$ / R MAXI | On 14/06/2019 | | Foreign Exchange Future | 14.02470 | 14.02470 | | 14.18580 | 14.18580 | | 16.46 | 0.00 | 70,123.50 | 5 | 5.00 |
| \$ / R MAXI | On 16/09/2019 | | Foreign Exchange Future | 14.18890 | 14.18890 | | 14.35370 | 14.35370 | | 16.36 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2019 | | Foreign Exchange Future | 14.34390 | 14.34390 | | 14.51090 | 14.51090 | | 16.49 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/03/2020 | | Foreign Exchange Future | 14.51060 | 14.51060 | | 14.68070 | 14.68070 | | 16.70 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 28/02/2019 | | Any day expiry | 18.09250 | 18.09250 | | 18.24430 | 18.24430 | | 14.25 | 0.00 | 0.00 | 0 | 47.00 |
| £ / R | On 18/03/2019 | | Foreign Exchange Future | 18.14720 | 18.14720 | | 18.29960 | 18.29960 | | 14.31 | 0.00 | 36,294.40 | 2 | 326,192.00 |
| £ / R | On 18/03/2019 | 18.00 | Put | 180.04780 | 0.18005 | | 143.99830 | 0.14400 | 180.048 | 14.26 | 0.40 | 0.00 | 0 | 500.00 |
| £ / R | On 18/03/2019 | 19.00 | Call | 41.63740 | 0.04164 | | 80.52930 | 0.08053 | 41.637 | 16.16 | 0.12 | 0.00 | 0 | 2,500.00 |
| £ / R | On 18/03/2019 | 19.19 | Put | 1,071.43310 | 1.07143 | | 946.72410 | 0.94672 | 1,071.433 | 16.83 | 0.91 | 0.00 | 0 | 1,000.00 |
| £ / R | On 18/03/2019 | 20.00 | Call | 7.46130 | 0.00746 | | 12.52170 | 0.01252 | 7.461 | 20.10 | 0.02 | 0.00 | 0 | 500.00 |
| £ / R | On 18/03/2019 | 20.18 | Call | 5.63830 | 0.00564 | | 9.10600 | 0.00911 | 5.638 | 20.76 | 0.02 | 0.00 | 0 | 1,500.00 |
| £ / R | On 18/03/2019 | 21.44 | Call | 1.12490 | 0.00112 | | 1.60100 | 0.00160 | 1.125 | 25.39 | 0.00 | 0.00 | 0 | 500.00 |
| £ / R | On 29/03/2019 | | Any day expiry | 18.18160 | 18.18160 | | 18.33420 | 18.33420 | | 14.78 | 0.00 | 0.00 | 0 | 80.00 |
| £ / R | On 15/04/2019 | | Any day expiry | 18.23490 | 18.23490 | | 18.38810 | 18.38810 | | 15.08 | 0.00 | 0.00 | 0 | 43.00 |
| £ / R | On 26/04/2019 | | Any day expiry | 18.26950 | 18.26950 | | 18.42300 | 18.42300 | | 15.23 | 0.00 | 0.00 | 0 | 120.00 |
| £ / R | On 29/04/2019 | | Any day expiry | 18.27890 | 18.27890 | | 18.43250 | 18.43250 | | 15.21 | 0.00 | 0.00 | 0 | 27.00 |
| £ / R | On 14/06/2019 | | Foreign Exchange Future | 18.42380 | 18.42380 | | 18.57940 | 18.57940 | | 15.30 | 0.00 | 0.00 | 0 | 5,703.00 |
| £ / R | On 14/06/2019 | 18.00 | Call | 842.39620 | 0.84240 | | 969.00560 | 0.96901 | 842.396 | 15.30 | 0.63 | 0.00 | 0 | 1,000.00 |
| £ / R | On 16/09/2019 | | Foreign Exchange Future | 18.72340 | 18.72340 | | 18.88400 | 18.88400 | | 15.13 | 0.00 | 13,855,316.00 | 740 | 17,844.00 |
| £ / R | On 13/12/2019 | | Foreign Exchange Future | 19.00380 | 19.00380 | | 19.16740 | 19.16740 | | 15.27 | 0.00 | 0.00 | 0 | 12,565.00 |
| £ / R | On 16/03/2020 | | Foreign Exchange Future | 19.30790 | 19.30790 | | 19.47560 | 19.47560 | | 15.56 | 0.00 | 9,653,950.00 | 500 | 0.00 |
| ¥ / R | On 18/03/2019 | | Foreign Exchange Future | 0.12540 | 0.12540 | | 0.12700 | 0.12700 | | 20.62 | 0.00 | 0.00 | 0 | 10,000.00 |
| ¥ / R | On 14/06/2019 | | Foreign Exchange Future | 0.12760 | 0.12760 | | 0.12930 | 0.12930 | | 19.47 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2019 | | Foreign Exchange Future | 0.13010 | 0.13010 | | 0.13180 | 0.13180 | | 19.10 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/12/2019 | | Foreign Exchange Future | 0.13250 | 0.13250 | | 0.13430 | 0.13430 | | 19.04 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/03/2020 | | Foreign Exchange Future | 0.13510 | 0.13510 | | 0.13700 | 0.13700 | | 20.36 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 28/02/2019 | | Any day expiry | 15.72240 | 15.72240 | | 15.88010 | 15.88010 | | 13.33 | 0.00 | 0.00 | 0 | 29.00 |
| € / R | On 18/03/2019 | | Foreign Exchange Future | 15.77890 | 15.77890 | | 15.93730 | 15.93730 | | 13.55 | 0.00 | 8,378,595.90 | 531 | 139,255.00 |
| € / R | On 18/03/2019 | 16.00 | Call | 124.51120 | 0.12451 | | 202.84380 | 0.20284 | 124.511 | 14.30 | 0.35 | 0.00 | 0 | 650.00 |
| € / R | On 29/03/2019 | | Any day expiry | 15.81450 | 15.81450 | | 15.97330 | 15.97330 | | 13.88 | 0.00 | 0.00 | 0 | 53.00 |
| € / R | On 15/04/2019 | | Any day expiry | 15.86990 | 15.86990 | | 16.02950 | 16.02950 | | 14.19 | 0.00 | 0.00 | 0 | 4.00 |
| € / R | On 26/04/2019 | | Any day expiry | 15.90580 | 15.90580 | | 16.06590 | 16.06590 | | 14.44 | 0.00 | 0.00 | 0 | 1.00 |
| € / R | On 10/06/2019 | | Any day expiry | 16.05420 | 16.05420 | | 16.21610 | 16.21610 | | 15.34 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2019 | | Foreign Exchange Future | 16.06750 | 16.06750 | | 16.22960 | 16.22960 | | 15.34 | 0.00 | 16,067.50 | 1 | 29,914.00 |
| € / R | On 14/08/2019 | | Any day expiry | 16.27370 | 16.27370 | | 16.43940 | 16.43940 | | 15.26 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 14/08/2019 | 19.65 | Call | 97.54490 | 0.09754 | | 118.42410 | 0.11842 | 97.545 | 20.23 | 0.10 | 0.00 | 0 | 62,400.00 |
| € / R | On 16/09/2019 | | Foreign Exchange Future | 16.38500 | 16.38500 | | 16.55240 | 16.55240 | | 15.31 | 0.00 | 0.00 | 0 | 21,578.00 |
| € / R | On 16/09/2019 | 15.62 | Put | 362.79570 | 0.36280 | | 318.33080 | 0.31833 | 362.796 | 14.24 | 0.31 | 0.00 | 0 | 14,429.00 |

| 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 | 18.27 | Call | 277.42180 | | 0.27742 | | 322.82760 | 0.32283 | 277.422 | 18.11 | 0.23 | 0.00 | 0 | 14,429.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | 18.60 | Call | 234.23670 | | 0.23424 | | 274.01970 | 0.27402 | 234.237 | 18.53 | 0.20 | 0.00 | 0 | 55,000.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | | | 16.68600 | | 16.68600 | | 16.85670 | 16.85670 | | 15.40 | 0.00 | 0.00 | 0 | 17,761.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 13.73 | Put | 44.76990 | | 0.04477 | | 37.03470 | 0.03703 | 44.770 | 13.78 | 0.05 | 0.00 | 0 | 17,150.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 16.15 | Put | 616.03760 | | 0.61604 | | 554.41940 | 0.55442 | 616.038 | 14.67 | 0.38 | 0.00 | 0 | 17,150.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 20.62 | Call | 223.37140 | | 0.22337 | | 243.66290 | 0.24366 | 223.371 | 20.96 | 0.15 | 0.00 | 0 | 17,150.00 |
| € / R | On 10/02/2020 | Any day expiry | | | 16.89610 | | 16.89610 | | 17.06920 | 17.06920 | | 15.42 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 10/02/2020 | Any day expiry | 16.65 | Call | 1,117.05380 | | 1.11705 | | 1,217.82040 | 1.21782 | 1,117.054 | 15.11 | 0.57 | 0.00 | 0 | 21,000.00 |
| € / R | On 10/02/2020 | Any day expiry | 16.91 | Call | 1,011.36750 | | 1.01137 | | 1,105.33840 | 1.10534 | 1,011.368 | 15.44 | 0.53 | 0.00 | 0 | 15,000.00 |
| € / R | On 10/02/2020 | Any day expiry | 17.00 | Call | 976.86680 | | 0.97687 | | 1,069.03990 | 1.06904 | 976.867 | 15.54 | 0.51 | 0.00 | 0 | 15,000.00 |
| € / R | On 10/02/2020 | Any day expiry | 17.07 | Call | 950.90820 | | 0.95091 | | 1,041.58710 | 1.04159 | 950.908 | 15.62 | 0.50 | 0.00 | 0 | 15,000.00 |
| € / R | On 16/03/2020 | Foreign Exchange Future | | | 17.01770 | | 17.01770 | | 17.19260 | 17.19260 | | 15.58 | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | | | 96.35000 | | 96.35000 | | 96.43000 | 96.43000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 02/05/2019 | Index Future | | | 630.16300 | | 630.16300 | | 629.70000 | 629.70000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/08/2019 | Index Future | | | 642.11000 | | 642.11000 | | 641.64200 | 641.64200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/11/2019 | Index Future | | | 655.65900 | | 655.65900 | | 655.18500 | 655.18500 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/05/2019 | Index Future | | | 726.43900 | | 726.43900 | | 725.58100 | 725.58100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2019 | Index Future | | | 740.21100 | | 740.21100 | | 739.34200 | 739.34200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2019 | Index Future | | | 755.83100 | | 755.83100 | | 754.94600 | 754.94600 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/05/2019 | Index Future | | | 655.99800 | | 655.99800 | | 655.90400 | 655.90400 | | | 0.00 | 0.00 | 0 | 903.00 |
| ALBI | On 01/08/2019 | Index Future | | | 668.43400 | | 668.43400 | | 668.34300 | 668.34300 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/11/2019 | Index Future | | | 682.53900 | | 682.53900 | | 682.44900 | 682.44900 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2019 | Foreign Exchange Future | | | 9.96390 | | 9.96390 | | 10.00910 | 10.00910 | | 11.83 | 0.00 | 0.00 | 0 | 4,731.00 |
| AU\$ / R | On 14/06/2019 | Foreign Exchange Future | | | 10.08380 | | 10.08380 | | 10.13010 | 10.13010 | | 13.10 | 0.00 | 0.00 | 0 | 15,741.00 |
| AU\$ / R | On 16/09/2019 | Foreign Exchange Future | | | 10.21600 | | 10.21600 | | 10.26490 | 10.26490 | | 12.74 | 0.00 | 0.00 | 0 | 513.00 |
| AU\$ / R | On 13/12/2019 | Foreign Exchange Future | | | 10.34290 | | 10.34290 | | 10.39280 | 10.39280 | | 12.66 | 0.00 | 0.00 | 0 | 400.00 |
| AU\$ / R | On 13/12/2019 | Foreign Exchange Future | 11.00 | Call | 261.03520 | | 0.26104 | | 283.93490 | 0.28393 | 261.035 | 13.84 | 0.33 | 0.00 | 0 | 1,000.00 |
| AU\$ / R | On 16/03/2020 | Foreign Exchange Future | | | 10.47840 | | 10.47840 | | 10.53150 | 10.53150 | | 12.87 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/03/2019 | Foreign Exchange Future | | | 10.54840 | | 10.54840 | | 10.64410 | 10.64410 | | 12.62 | 0.00 | 0.00 | 0 | 500.00 |
| CAD/ R | On 14/06/2019 | Foreign Exchange Future | | | 10.68430 | | 10.68430 | | 10.78190 | 10.78190 | | 13.99 | 0.00 | 0.00 | 0 | 400.00 |
| CAD/ R | On 16/09/2019 | Foreign Exchange Future | | | 10.83110 | | 10.83110 | | 10.93090 | 10.93090 | | 13.75 | 0.00 | 0.00 | 0 | 400.00 |
| CAD/ R | On 13/12/2019 | Foreign Exchange Future | | | 10.96780 | | 10.96780 | | 11.06950 | 11.06950 | | 13.66 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/03/2020 | Foreign Exchange Future | | | 11.11500 | | 11.11500 | | 11.21910 | 11.21910 | | 13.87 | 0.00 | 0.00 | 0 | 0.00 |
| CF CANDO CAHF | On 18/03/2019 | Can-Do Future | | | 0.00000 | | 0.00000 | | 0.04000 | 0.04000 | | | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/03/2019 | Foreign Exchange Future | | | 13.89240 | | 13.89240 | | 14.05660 | 14.05660 | | 14.12 | 0.00 | 0.00 | 0 | 1,243.00 |
| CHF / R | On 14/06/2019 | Foreign Exchange Future | | | 14.15930 | | 14.15930 | | 14.32700 | 14.32700 | | 15.78 | 0.00 | 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 |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| CHF / R | On 16/09/2019 | Foreign Exchange Future | 14.45340 | 14.45340 | 14.45340 | 14.62710 | 14.62710 | | | 15.96 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/12/2019 | Foreign Exchange Future | 14.73280 | 14.73280 | 14.73280 | 14.91100 | 14.91100 | | | 16.27 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/03/2020 | Foreign Exchange Future | 15.04190 | 15.04190 | 15.04190 | 15.22450 | 15.22450 | | | 16.52 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/03/2019 | Foreign Exchange Future | 2.07690 | 2.07690 | 2.07690 | 2.09090 | 2.09090 | | | 13.39 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/06/2019 | Foreign Exchange Future | 2.09910 | 2.09910 | 2.09910 | 2.11360 | 2.11360 | | | 14.24 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 16/09/2019 | Foreign Exchange Future | 2.12320 | 2.12320 | 2.12320 | 2.13840 | 2.13840 | | | 13.83 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/12/2019 | Foreign Exchange Future | 2.14570 | 2.14570 | 2.14570 | 2.16110 | 2.16110 | | | 14.11 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/03/2019 | Foreign Exchange Future | 2.11480 | 2.11480 | 2.11480 | 2.13600 | 2.13600 | | | 12.63 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/06/2019 | Foreign Exchange Future | 2.15470 | 2.15470 | 2.15470 | 2.17630 | 2.17630 | | | 14.19 | 0.00 | 0.00 | 0 | 250.00 |
| DKK / R | On 16/09/2019 | Foreign Exchange Future | 2.19850 | 2.19850 | 2.19850 | 2.22090 | 2.22090 | | | 14.12 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 13/12/2019 | Foreign Exchange Future | 2.24000 | 2.24000 | 2.24000 | 2.26290 | 2.26290 | | | 14.25 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 16/03/2020 | Foreign Exchange Future | 2.28570 | 2.28570 | 2.28570 | 2.30910 | 2.30910 | | | 14.57 | 0.00 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | 100.00000 | 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 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | 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 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/05/2019 | Bond Future | 11.01204 | 76.01164 | 76.01164 | 11.00823 | 76.03370 | | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 01/08/2019 | Bond Future | 11.11681 | 77.45316 | 77.45316 | 11.11283 | 77.47584 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2019 | Bond Future | 11.22781 | 75.29159 | 75.29159 | 11.22365 | 75.31489 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | 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 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/05/2019 | Bond Future | 11.26305 | 77.72019 | 77.72019 | 11.25403 | 77.77968 | | | | 0.00 | 0.00 | 0 | 4,919.00 |
| ES42 | On 01/08/2019 | Bond Future | 11.36588 | 79.19455 | 79.19455 | 11.35652 | 79.25532 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/11/2019 | Bond Future | 11.47486 | 76.60000 | 76.60000 | 11.46511 | 76.66224 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2019 | GOVI | 649.36100 | 649.36100 | 649.36100 | 649.32100 | 649.32100 | | | | 0.00 | 12,987,220.00 | 2 | 443.00 |
| GOVI | On 01/08/2019 | GOVI | 661.67200 | 661.67200 | 661.67200 | 661.63500 | 661.63500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2019 | GOVI | 675.63400 | 675.63400 | 675.63400 | 675.60000 | 675.60000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/03/2019 | Foreign Exchange Future | 1.76950 | 1.76950 | 1.76950 | 1.79000 | 1.79000 | | | 14.39 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/06/2019 | Foreign Exchange Future | 1.79360 | 1.79360 | 1.79360 | 1.81430 | 1.81430 | | | 16.51 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 16/09/2019 | Foreign Exchange Future | 1.81870 | 1.81870 | 1.81870 | 1.83980 | 1.83980 | | | 16.07 | 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 13/12/2019 | Foreign Exchange Future | | 1.84170 | 1.84170 | | 1.86300 | 1.86300 | | 16.51 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/05/2019 | Bond Future | | 134.44463 | 134.44463 | | 134.74785 | 134.74785 | | | 0.00 | 0.00 | 0 | 691.00 |
| I2025 | On 01/08/2019 | Bond Future | | 135.56969 | 135.56969 | | 135.87906 | 135.87906 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/11/2019 | Bond Future | | 138.46516 | 138.46516 | | 138.78130 | 138.78130 | | | 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 | | 100.85107 | 100.85107 | | 101.22126 | 101.22126 | | | 0.00 | 0.00 | 0 | 3,020.00 |
| I2029 | On 01/08/2019 | Bond Future | | 102.78812 | 102.78812 | | 103.16558 | 103.16558 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 07/11/2019 | Bond Future | | 103.87566 | 103.87566 | | 104.26139 | 104.26139 | | | 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 | | 102.95660 | 102.95660 | | 102.96134 | 102.96134 | | | 0.00 | 0.00 | 0 | 6,090.00 |
| I2033 | On 01/08/2019 | Bond Future | | 104.93399 | 104.93399 | | 104.93896 | 104.93896 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/11/2019 | Bond Future | | 105.99113 | 105.99113 | | 105.99645 | 105.99645 | | | 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 | | 122.34959 | 122.34959 | | 122.44635 | 122.44635 | | | 0.00 | 98,858,468.72 | 808 | 10,812.00 |
| I2038 | On 01/08/2019 | Bond Future | | 123.06026 | 123.06026 | | 123.15905 | 123.15905 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/11/2019 | Bond Future | | 125.68864 | 125.68864 | | 125.78969 | 125.78969 | | | 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 | | 114.96342 | 114.96342 | | 114.53583 | 114.53583 | | | 0.00 | 0.00 | 0 | 12,523.00 |
| I2046 | On 01/08/2019 | Bond Future | | 117.17164 | 117.17164 | | 116.73592 | 116.73592 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/11/2019 | Bond Future | | 117.93363 | 117.93363 | | 117.48880 | 117.48880 | | | 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 | | 119.64596 | 119.64596 | | 120.14598 | 120.14598 | | | 0.00 | 0.00 | 0 | 10,644.00 |
| I2050 | On 01/08/2019 | Bond Future | | 120.12589 | 120.12589 | | 120.63586 | 120.63586 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/11/2019 | Bond Future | | 122.69174 | 122.69174 | | 123.21267 | 123.21267 | | | 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 | | 257.92800 | 257.92800 | | 258.16000 | 258.16000 | | | 0.00 | 0.00 | 0 | 735.00 |
| IGOV | On 01/08/2019 | Index Future | | 262.88000 | 262.88000 | | 263.11900 | 263.11900 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/11/2019 | Index Future | | 268.49300 | 268.49300 | | 268.73800 | 268.73800 | | | 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 |
| KES / R | On 18/03/2019 | Foreign Exchange Future | | 0.13830 | 0.13830 | | 0.13980 | 0.13980 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 14/06/2019 | Foreign Exchange Future | | 0.13810 | 0.13810 | | 0.13950 | 0.13950 | | | 0.00 | 0.00 | 0 | 2,166.00 |
| KES / R | On 16/09/2019 | Foreign Exchange Future | | 0.13780 | 0.13780 | | 0.13940 | 0.13940 | | | 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 13/12/2019 | Foreign Exchange Future | | | 0.13730 | | 0.13730 | | 0.13880 | 0.13880 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 16/03/2020 | Foreign Exchange Future | | | 0.13610 | | 0.13610 | | 0.13850 | 0.13850 | | | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/03/2019 | Foreign Exchange Future | | | 1.61630 | | 1.61630 | | 1.63080 | 1.63080 | | 11.85 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 14/06/2019 | Foreign Exchange Future | | | 1.63930 | | 1.63930 | | 1.65410 | 1.65410 | | 13.60 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 16/09/2019 | Foreign Exchange Future | | | 1.66440 | | 1.66440 | | 1.67950 | 1.67950 | | 13.14 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 13/12/2019 | Foreign Exchange Future | | | 1.68780 | | 1.68780 | | 1.70320 | 1.70320 | | 13.50 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2019 | Foreign Exchange Future | | | 9.56330 | | 9.56330 | | 9.58300 | 9.58300 | | 12.42 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2019 | Foreign Exchange Future | | | 9.68160 | | 9.68160 | | 9.70240 | 9.70240 | | 13.78 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2019 | Foreign Exchange Future | | | 9.81080 | | 9.81080 | | 9.83370 | 9.83370 | | 13.57 | 0.00 | 0.00 | 0 | 646.00 |
| NZ\$ / R | On 13/12/2019 | Foreign Exchange Future | | | 9.93190 | | 9.93190 | | 9.95620 | 9.95620 | | 13.65 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/03/2020 | Foreign Exchange Future | | | 10.06220 | | 10.06220 | | 10.08680 | 10.08680 | | 13.87 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/03/2019 | Foreign Exchange Future | | | 1.31770 | | 1.31770 | | 1.32540 | 1.32540 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 14/06/2019 | Foreign Exchange Future | | | 1.32430 | | 1.32430 | | 1.33220 | 1.33220 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 16/09/2019 | Foreign Exchange Future | | | 1.33000 | | 1.33000 | | 1.33810 | 1.33810 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 13/12/2019 | Foreign Exchange Future | | | 1.33450 | | 1.33450 | | 1.34220 | 1.34220 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/03/2019 | Foreign Exchange Future | | | 1.30790 | | 1.30790 | | 1.30400 | 1.30400 | | | 0.00 | 0.00 | 0 | 5.00 |
| QUANTO £ / \$ | On 14/06/2019 | Foreign Exchange Future | | | 1.31370 | | 1.31370 | | 1.30970 | 1.30970 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 16/09/2019 | Foreign Exchange Future | | | 1.31960 | | 1.31960 | | 1.31560 | 1.31560 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 13/12/2019 | Foreign Exchange Future | | | 1.32490 | | 1.32490 | | 1.32090 | 1.32090 | | | 0.00 | 0.00 | 0 | 2,219.00 |
| QUANTO £ / \$ | On 16/03/2020 | Foreign Exchange Future | | | 1.33060 | | 1.33060 | | 1.32660 | 1.32660 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/03/2019 | Foreign Exchange Future | | | 1.13720 | | 1.13720 | | 1.13560 | 1.13560 | | | 0.00 | 0.00 | 0 | 5.00 |
| QUANTO € / \$ | On 14/06/2019 | Foreign Exchange Future | | | 1.14570 | | 1.14570 | | 1.14410 | 1.14410 | | | 0.00 | 0.00 | 0 | 582.00 |
| QUANTO € / \$ | On 16/09/2019 | Foreign Exchange Future | | | 1.15480 | | 1.15480 | | 1.15320 | 1.15320 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 13/12/2019 | Foreign Exchange Future | | | 1.16330 | | 1.16330 | | 1.16170 | 1.16170 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 16/03/2020 | Foreign Exchange Future | | | 1.17280 | | 1.17280 | | 1.17110 | 1.17110 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2019 | Bond Future | | | 8.72533 | | 113.66376 | | 8.74675 | 113.53903 | | 6.86 | 0.00 | 1,500,247,968.24 | 13,199 | 89,297.00 |
| R186 | On 02/05/2019 | Bond Future | 8.50 | Call | 709.66000 | | 0.70966 | | 693.38000 | 0.69338 | 709.660 | 6.51 | 0.34 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/05/2019 | Bond Future | 8.62 | Call | 991.80000 | | 0.99180 | | 967.15000 | 0.96715 | 991.800 | 6.60 | 0.43 | 0.00 | 0 | 90.00 |
| R186 | On 02/05/2019 | Bond Future | 8.65 | Call | 1,071.65000 | | 1.07165 | | 1,044.67000 | 1.04467 | 1,071.650 | 6.62 | 0.45 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 8.70 | Call | 1,212.86000 | | 1.21286 | | 1,181.80000 | 1.18180 | 1,212.860 | 6.66 | 0.49 | 0.00 | 0 | 200.00 |
| R186 | On 02/05/2019 | Bond Future | 8.80 | Call | 1,524.11000 | | 1.52411 | | 1,484.33000 | 1.48433 | 1,524.110 | 6.73 | 0.56 | 0.00 | 0 | 7,500.00 |
| R186 | On 02/05/2019 | Bond Future | 8.90 | Put | 860.61000 | | 0.86061 | | 936.30000 | 0.93630 | 860.610 | 6.80 | 0.37 | 0.00 | 0 | 4,250.00 |
| R186 | On 02/05/2019 | Bond Future | 9.00 | Call | 2,255.67000 | | 2.25567 | | 2,197.22000 | 2.19722 | 2,255.670 | 6.86 | 0.69 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/05/2019 | Bond Future | 9.00 | Put | 670.13000 | | 0.67013 | | 736.41000 | 0.73641 | 670.130 | 6.86 | 0.31 | 0.00 | 0 | 7,500.00 |
| R186 | On 02/05/2019 | Bond Future | 9.05 | Put | 588.98000 | | 0.58898 | | 650.63000 | 0.65063 | 588.980 | 6.90 | 0.28 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 9.20 | Call | 3,113.76000 | | 3.11376 | | 3,037.40000 | 3.03740 | 3,113.760 | 7.00 | 0.80 | 0.00 | 0 | 90.00 |
| R186 | On 02/05/2019 | Bond Future | 9.25 | Call | 3,343.52000 | | 3.34352 | | 3,263.04000 | 3.26304 | 3,343.520 | 7.04 | 0.82 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 9.30 | Call | 3,580.64000 | | 3.58064 | | 3,496.42000 | 3.49642 | 3,580.640 | 7.10 | 0.84 | 0.00 | 0 | 200.00 |

| 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 | 9.75 | Put | 82.11000 | | 0.08211 | | 98.46000 | 0.09846 | 82.110 | 7.62 | 0.05 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/05/2019 | Bond Future | 9.96 | Put | 44.30000 | | 0.04430 | | 54.52000 | 0.05452 | 44.300 | 7.88 | 0.03 | 0.00 | 0 | 90.00 |
| R186 | On 02/05/2019 | Bond Future | 10.02 | Put | 36.36000 | | 0.03636 | | 45.13000 | 0.04513 | 36.360 | 7.93 | 0.02 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 10.07 | Put | 29.80000 | | 0.02980 | | 37.31000 | 0.03731 | 29.800 | 7.93 | 0.02 | 0.00 | 0 | 200.00 |
| R186 | On 01/08/2019 | Bond Future | | | 8.77538 | | 110.51927 | | 8.79780 | 110.39241 | | 6.99 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 01/08/2019 | Bond Future | 8.30 | Call | 811.85000 | | 0.81185 | | 790.82000 | 0.79082 | 811.850 | 6.39 | 0.29 | 0.00 | 0 | 6,000.00 |
| R186 | On 01/08/2019 | Bond Future | 9.05 | Call | 2,882.33000 | | 2.88233 | | 2,821.67000 | 2.82167 | 2,882.330 | 7.03 | 0.63 | 0.00 | 0 | 6,000.00 |
| R186 | On 01/08/2019 | Bond Future | 10.08 | Put | 299.19000 | | 0.29919 | | 323.05000 | 0.32305 | 299.190 | 8.17 | 0.10 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/11/2019 | Bond Future | | | 8.81860 | | 112.85267 | | 8.84218 | 112.72334 | | 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 | | | 303.90855 | | 303.90855 | | 304.18022 | 304.18022 | | | 0.00 | 182,649,038.55 | 601 | 2,350.00 |
| R197 | On 01/08/2019 | Bond Future | | | 302.18924 | | 302.18924 | | 302.46677 | 302.46677 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/11/2019 | Bond Future | | | 308.64368 | | 308.64368 | | 308.92759 | 308.92759 | | | 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 | | | 234.95088 | | 234.95088 | | 234.96173 | 234.96173 | | | 0.00 | 0.00 | 0 | 8,966.00 |
| R202 | On 01/08/2019 | Bond Future | | | 235.44974 | | 235.44974 | | 235.46134 | 235.46134 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/11/2019 | Bond Future | | | 240.47840 | | 240.47840 | | 240.49049 | 240.49049 | | | 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 | | | 7.78149 | | 101.31262 | | 7.80301 | 101.24277 | | 3.15 | 0.00 | 0.00 | 0 | 69,212.00 |
| R2023 | On 01/08/2019 | Bond Future | | | 7.78458 | | 103.23383 | | 7.80775 | 103.16289 | | 3.52 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 07/11/2019 | Bond Future | | | 7.77368 | | 101.47734 | | 7.79894 | 101.40508 | | 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 | | | 9.29573 | | 93.41559 | | 9.31192 | 93.31352 | | 9.62 | 0.00 | 4,951,026.27 | 53 | 45,687.00 |
| R2030 | On 02/05/2019 | Bond Future | 8.90 | Call | 503.85000 | | 0.50385 | | 503.90000 | 0.50390 | 503.850 | 8.90 | 0.24 | 0.00 | 0 | 3,000.00 |
| R2030 | On 02/05/2019 | Bond Future | 9.40 | Call | 1,853.23000 | | 1.85323 | | 1,828.29000 | 1.82829 | 1,853.230 | 9.52 | 0.58 | 0.00 | 0 | 3,000.00 |
| R2030 | On 02/05/2019 | Bond Future | 10.20 | Put | 173.52000 | | 0.17352 | | 198.52000 | 0.19852 | 173.520 | 10.64 | 0.09 | 0.00 | 0 | 3,000.00 |
| R2030 | On 01/08/2019 | Bond Future | | | 9.35750 | | 91.18208 | | 9.37428 | 91.07827 | | 9.82 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 01/08/2019 | Bond Future | 8.35 | Call | 284.95000 | | 0.28495 | | 282.52000 | 0.28252 | 284.950 | 8.62 | 0.12 | 0.00 | 0 | 2,025.00 |
| R2030 | On 01/08/2019 | Bond Future | 9.15 | Call | 1,680.45000 | | 1.68045 | | 1,657.95000 | 1.65795 | 1,680.450 | 9.45 | 0.42 | 0.00 | 0 | 2,025.00 |
| R2030 | On 07/11/2019 | Bond Future | | | 9.41046 | | 93.10737 | | 9.42788 | 93.00159 | | 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 | | | 9.53045 | | 91.42612 | | 9.54150 | 91.35048 | | 10.98 | 0.00 | 7,039,811.24 | 77 | 43,931.00 |
| R2032 | On 01/08/2019 | Bond Future | | | 9.59061 | | 93.16014 | | 9.60201 | 93.08330 | | 10.71 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 07/11/2019 | Bond Future | | | 9.64950 | | 90.96376 | | 9.66131 | 90.88543 | | 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 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2035 | On 02/05/2019 | Bond Future | | | 9.72892 | | 94.79206 | | 9.72459 | 94.82492 | | 11.78 | 0.00 | 30,428,251.26 | 321 | 77,395.00 |
| R2035 | On 01/08/2019 | Bond Future | | | 9.78958 | | 96.58960 | | 9.78508 | 96.62329 | | 11.50 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/11/2019 | Bond Future | | | 9.85239 | | 94.12171 | | 9.84771 | 94.15625 | | 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 | | | 9.80690 | | 91.34199 | | 9.80255 | 91.37522 | | 12.38 | 0.00 | 0.00 | 0 | 55,752.00 |
| R2037 | On 01/08/2019 | Bond Future | | | 9.87154 | | 88.81890 | | 9.86703 | 88.85289 | | 12.69 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 07/11/2019 | Bond Future | | | 9.92951 | | 90.69440 | | 9.92483 | 90.72924 | | 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 | | | 9.88154 | | 94.64606 | | 9.87719 | 94.68179 | | 12.82 | 0.00 | 27,825,941.64 | 294 | 25,603.00 |
| R2040 | On 02/05/2019 | Bond Future | 9.60 | Call | 1,009.68000 | | 1.00968 | | 1,061.05000 | 1.06105 | 1,009.680 | 12.11 | 0.33 | 0.00 | 0 | 1,150.00 |
| R2040 | On 02/05/2019 | Bond Future | 10.20 | Call | 3,602.02000 | | 3.60202 | | 3,668.38000 | 3.66838 | 3,602.020 | 13.12 | 0.70 | 0.00 | 0 | 1,150.00 |
| R2040 | On 01/08/2019 | Bond Future | | | 9.94588 | | 91.93535 | | 9.94138 | 91.97184 | | 13.15 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/11/2019 | Bond Future | | | 10.00380 | | 93.87665 | | 9.99912 | 93.91417 | | 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 | | | 9.88920 | | 91.83266 | | 9.87970 | 91.91230 | | 13.43 | 0.00 | 104,321,901.76 | 1,136 | 35,850.00 |
| R2044 | On 01/08/2019 | Bond Future | | | 9.95053 | | 89.19367 | | 9.94072 | 89.27495 | | 13.79 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 01/08/2019 | Bond Future | 9.36 | Call | 1,164.06000 | | 1.16406 | | 1,209.45000 | 1.20945 | 1,164.060 | 12.79 | 0.27 | 0.00 | 0 | 100.00 |
| R2044 | On 01/08/2019 | Bond Future | 9.86 | Call | 2,825.58000 | | 2.82558 | | 2,894.99000 | 2.89499 | 2,825.580 | 13.61 | 0.48 | 0.00 | 0 | 100.00 |
| R2044 | On 01/08/2019 | Bond Future | 10.53 | Put | 1,526.47000 | | 1.52647 | | 1,531.36000 | 1.53136 | 1,526.470 | 14.65 | 0.28 | 0.00 | 0 | 100.00 |
| R2044 | On 07/11/2019 | Bond Future | | | 10.00561 | | 91.07714 | | 9.99547 | 91.16028 | | 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 | | | 9.85876 | | 91.04853 | | 9.83902 | 91.21928 | | 13.87 | 0.00 | 10,379,532.42 | 114 | 109,564.00 |
| R2048 | On 01/08/2019 | Bond Future | | | 9.91306 | | 92.77507 | | 9.89271 | 92.94927 | | 13.59 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 07/11/2019 | Bond Future | | | 9.96903 | | 90.29013 | | 9.94802 | 90.46810 | | 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 | | | 6.18842 | | 102.93709 | | 6.21696 | 102.91791 | | 0.25 | 0.00 | 0.00 | 0 | 6,038.00 |
| R207 | On 01/08/2019 | Bond Future | | | 5.29044 | | 101.24762 | | 5.33442 | 101.22832 | | 0.23 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2019 | Bond Future | | | 1.32285 | | 103.38519 | | 1.43096 | 103.36565 | | 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 | | | 6.90210 | | 100.40676 | | 6.92363 | 100.36909 | | 1.12 | 0.00 | 0.00 | 0 | 13,646.00 |
| R208 | On 01/08/2019 | Bond Future | | | 6.77458 | | 102.31103 | | 6.79938 | 102.27289 | | 1.30 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2019 | Bond Future | | | 6.53395 | | 101.06455 | | 6.56365 | 101.02578 | | 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 |

| 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/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 | | | 9.67519 | | 72.38942 | | 9.67079 | 72.41795 | | 13.21 | 0.00 | 14,767,441.68 | 204 | 102,074.00 |
| R209 | On 02/05/2019 | Bond Future | 9.35 | Call | 718.30000 | | 0.71830 | | 757.39000 | 0.75739 | 718.300 | 12.56 | 0.30 | 0.00 | 0 | 760.00 |
| R209 | On 02/05/2019 | Bond Future | 9.95 | Call | 2,661.17000 | | 2.66117 | | 2,714.11000 | 2.71411 | 2,661.170 | 13.52 | 0.68 | 0.00 | 0 | 760.00 |
| R209 | On 02/05/2019 | Bond Future | 10.50 | Put | 268.19000 | | 0.26819 | | 285.12000 | 0.28512 | 268.190 | 14.75 | 0.12 | 0.00 | 0 | 11,560.00 |
| R209 | On 02/05/2019 | Bond Future | 10.71 | Put | 165.16000 | | 0.16516 | | 178.33000 | 0.17833 | 165.160 | 15.25 | 0.08 | 0.00 | 0 | 760.00 |
| R209 | On 01/08/2019 | Bond Future | | | 9.72922 | | 73.76235 | | 9.72466 | 73.79161 | | 12.99 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 01/08/2019 | Bond Future | 9.30 | Call | 1,271.91000 | | 1.27191 | | 1,302.56000 | 1.30256 | 1,271.910 | 12.36 | 0.34 | 0.00 | 0 | 7,560.00 |
| R209 | On 01/08/2019 | Bond Future | 9.80 | Call | 2,743.68000 | | 2.74368 | | 2,783.48000 | 2.78348 | 2,743.680 | 13.06 | 0.55 | 0.00 | 0 | 7,560.00 |
| R209 | On 01/08/2019 | Bond Future | 10.46 | Put | 1,004.34000 | | 1.00434 | | 1,017.65000 | 1.01765 | 1,004.340 | 14.25 | 0.24 | 0.00 | 0 | 7,560.00 |
| R209 | On 07/11/2019 | Bond Future | | | 9.78214 | | 72.16565 | | 9.77741 | 72.19568 | | 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 | | | 186.67917 | | 186.67917 | | 186.68807 | 186.68807 | | | 0.00 | 0.00 | 0 | 2,448.00 |
| R210 | On 01/08/2019 | Bond Future | | | 190.26456 | | 190.26456 | | 190.27420 | 190.27420 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 07/11/2019 | Bond Future | | | 191.68974 | | 191.68974 | | 191.69982 | 191.69982 | | | 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 | | | 158.05934 | | 158.05934 | | 158.11197 | 158.11197 | | | 0.00 | 0.00 | 0 | 4,973.00 |
| R212 | On 01/08/2019 | Bond Future | | | 158.87494 | | 158.87494 | | 158.92892 | 158.92892 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 07/11/2019 | Bond Future | | | 162.26827 | | 162.26827 | | 162.32363 | 162.32363 | | | 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 | | | 9.40547 | | 84.33337 | | 9.42160 | 84.23316 | | 10.61 | 0.00 | 0.00 | 0 | 27,886.00 |
| R213 | On 01/08/2019 | Bond Future | | | 9.46075 | | 85.93260 | | 9.47741 | 85.83067 | | 10.41 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2019 | Bond Future | | | 9.51759 | | 84.19175 | | 9.53485 | 84.08785 | | 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 | | | 9.85382 | | 71.32194 | | 9.84431 | 71.38611 | | 14.22 | 0.00 | 24,106,815.72 | 338 | 24,163.00 |
| R214 | On 01/08/2019 | Bond Future | | | 9.90815 | | 72.67441 | | 9.89834 | 72.73997 | | 13.95 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2019 | Bond Future | | | 9.96421 | | 70.90775 | | 9.95408 | 70.97478 | | 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 |

| 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/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 | 10.28740 | | 10.28740 | | 10.38610 | 10.38610 | | 12.59 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/06/2019 | Foreign Exchange Future | 10.41700 | | 10.41700 | | 10.51720 | 10.51720 | | 13.84 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 16/09/2019 | Foreign Exchange Future | 10.55990 | | 10.55990 | | 10.66260 | 10.66260 | | 13.65 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 13/12/2019 | Foreign Exchange Future | 10.69530 | | 10.69530 | | 10.79980 | 10.79980 | | 13.82 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 18/03/2019 | Foreign Exchange Future | 2.58330 | | 2.58330 | | 2.59670 | 2.59670 | | 14.77 | 0.00 | 12,916,500.00 | 5,000 | 25,000.00 |
| TRY / R | On 14/06/2019 | Foreign Exchange Future | 2.49340 | | 2.49340 | | 2.50600 | 2.50600 | | 16.53 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 16/09/2019 | Foreign Exchange Future | 2.41720 | | 2.41720 | | 2.42920 | 2.42920 | | 17.18 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/12/2019 | Foreign Exchange Future | 2.35620 | | 2.35620 | | 2.36810 | 2.36810 | | 18.33 | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 4,094,143,870.90 | 169,878 | 9 022 328.00 |
| Grand Total: | | | | | | | | | | | | 4,094,143,870.90 | 169,878 | 9 022 328.00 |