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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 06/08/2018

| 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 |           |
|--------------------|---------------|----------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|-----------|
| <b>Derivatives</b> |               |                |           |            |           |              |                |                   |            |       |              |                  |               |           |
| \$ / R             | On 06/08/2018 | Any day expiry | 13.45280  | 13.45280   |           | 13.30550     | 13.30550       |                   | 16.95      | 0.00  | 5,650,176.00 | 420              | 0.00          |           |
| \$ / R             | On 07/08/2018 | Any day expiry | 13.40730  | 13.40730   |           | 13.30550     | 13.30550       |                   | 16.79      | 0.00  | 0.00         | 0                | 0.00          |           |
| \$ / R             | On 07/08/2018 | Any day expiry | 12.32     | Put        | 0.00000   | 0.00000      | 0.02500        | 0.00003           | 0.000      | 28.79 | 0.00         | 0.00             | 0             | 1,880.00  |
| \$ / R             | On 07/08/2018 | Any day expiry | 13.86     | Put        | 452.93570 | 0.45294      | 556.89280      | 0.55689           | 452.936    | 24.20 | 1.00         | 0.00             | 0             | 1,880.00  |
| \$ / R             | On 07/08/2018 | Any day expiry | 16.18     | Call       | 0.00000   | 0.00000      | 0.03270        | 0.00003           | 0.000      | 47.76 | 0.00         | 0.00             | 0             | 1,880.00  |
| \$ / R             | On 13/08/2018 | Any day expiry | 13.41320  | 13.41320   |           | 13.31280     | 13.31280       |                   | 14.62      | 0.00  | 0.00         | 0                | 70.00         |           |
| \$ / R             | On 15/08/2018 | Any day expiry | 13.41610  | 13.41610   |           | 13.31580     | 13.31580       |                   | 14.84      | 0.00  | 0.00         | 0                | 4,144.00      |           |
| \$ / R             | On 15/08/2018 | Any day expiry | 13.18     | Put        | 45.55580  | 0.04556      | 84.45850       | 0.08446           | 45.556     | 15.75 | 0.23         | 0.00             | 0             | 350.00    |
| \$ / R             | On 15/08/2018 | Any day expiry | 13.22     | Call       | 250.89690 | 0.25090      | 194.85410      | 0.19485           | 250.897    | 15.58 | 0.73         | 0.00             | 0             | 350.00    |
| \$ / R             | On 15/08/2018 | Any day expiry | 13.43     | Put        | 132.65070 | 0.13265      | 210.39010      | 0.21039           | 132.651    | 14.93 | 0.51         | 0.00             | 0             | 106.00    |
| \$ / R             | On 15/08/2018 | Any day expiry | 13.55     | Call       | 73.28740  | 0.07329      | 61.88530       | 0.06189           | 73.287     | 15.32 | 0.34         | 0.00             | 0             | 106.00    |
| \$ / R             | On 17/08/2018 | Any day expiry | 13.41930  | 13.41930   |           | 13.31930     | 13.31930       |                   | 14.96      | 0.00  | 0.00         | 0                | 0.00          |           |
| \$ / R             | On 17/08/2018 | Any day expiry | 13.35     | Put        | 107.92350 | 0.10792      | 172.05510      | 0.17206           | 107.924    | 15.09 | 0.42         | 0.00             | 0             | 20,000.00 |
| \$ / R             | On 20/08/2018 | Any day expiry | 13.42460  | 13.42460   |           | 13.32460     | 13.32460       |                   | 14.50      | 0.00  | 0.00         | 0                | 600.00        |           |
| \$ / R             | On 23/08/2018 | Any day expiry | 13.42990  | 13.42990   |           | 13.33000     | 13.33000       |                   | 15.01      | 0.00  | 0.00         | 0                | 0.00          |           |
| \$ / R             | On 23/08/2018 | Any day expiry | 13.21     | Put        | 78.97300  | 0.07897      | 126.82720      | 0.12683           | 78.973     | 14.50 | 0.29         | 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 28/08/2018 | Any day expiry          |       | 13.43880 | 13.43880    |           | 13.33880     | 13.33880       |                   | 14.85      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 31/08/2018 | Any day expiry          |       | 13.44410 | 13.44410    |           | 13.34420     | 13.34420       |                   | 15.05      | 0.00  | 0.00           | 0                | 3,299.00      |
| \$ / R           | On 31/08/2018 | Any day expiry          | 13.00 | Put      | 51.24140    | 0.05124   | 79.92010     | 0.07992        | 51.241            | 14.44      | 0.18  | 0.00           | 0                | 500.00        |
| \$ / R           | On 31/08/2018 | Any day expiry          | 13.65 | Call     | 134.36530   | 0.13437   | 113.30050    | 0.11330        | 134.365           | 15.72      | 0.36  | 0.00           | 0                | 500.00        |
| \$ / R           | On 31/08/2018 | Any day expiry          | 13.80 | Put      | 450.94840   | 0.45095   | 536.75910    | 0.53676        | 450.948           | 16.22      | 0.72  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 31/08/2018 | Any day expiry          | 16.05 | Call     | 0.50880     | 0.00051   | 0.56570      | 0.00057        | 0.509             | 23.44      | 0.00  | 0.00           | 0                | 500.00        |
| \$ / R           | On 31/08/2018 | Any day expiry          | 16.57 | Call     | 0.46020     | 0.00046   | 0.68330      | 0.00068        | 0.460             | 26.97      | 0.00  | 0.00           | 0                | 500.00        |
| \$ / R           | On 03/09/2018 | Any day expiry          |       | 13.44940 | 13.44940    |           | 13.34950     | 13.34950       |                   | 14.82      | 0.00  | 0.00           | 0                | 197.00        |
| \$ / R           | On 06/09/2018 | Any day expiry          |       | 13.45480 | 13.45480    |           | 13.46700     | 13.46700       |                   | 14.98      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 06/09/2018 | Any day expiry          | 13.43 | Put      | 221.61440   | 0.22161   | 0.00000      | 0.00000        | 221.614           | 14.96      | 0.47  | 63,977,584.00  | 10,000           | 10,000.00     |
| \$ / R           | On 06/09/2018 | Any day expiry          | 13.44 | Put      | 226.73420   | 0.22673   | 0.00000      | 0.00000        | 226.734           | 14.97      | 0.48  | 97,204,806.00  | 15,000           | 15,000.00     |
| \$ / R           | On 07/09/2018 | Any day expiry          |       | 13.45650 | 13.45650    |           | 13.35660     | 13.35660       |                   | 15.03      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 07/09/2018 | Any day expiry          | 12.90 | Put      | 48.00340    | 0.04800   | 70.97500     | 0.07098        | 48.003            | 14.44      | 0.16  | 0.00           | 0                | 100.00        |
| \$ / R           | On 07/09/2018 | Any day expiry          | 13.09 | Put      | 91.35310    | 0.09135   | 126.40780    | 0.12641        | 91.353            | 14.64      | 0.26  | 0.00           | 0                | 600.00        |
| \$ / R           | On 07/09/2018 | Any day expiry          | 13.32 | Call     | 309.99630   | 0.31000   | 261.26110    | 0.26126        | 309.996           | 14.89      | 0.60  | 0.00           | 0                | 600.00        |
| \$ / R           | On 07/09/2018 | Any day expiry          | 13.45 | Call     | 242.11910   | 0.24212   | 205.54200    | 0.20554        | 242.119           | 15.03      | 0.51  | 0.00           | 0                | 100.00        |
| \$ / R           | On 07/09/2018 | Any day expiry          | 13.80 | Call     | 122.93990   | 0.12294   | 105.17110    | 0.10517        | 122.940           | 16.11      | 0.31  | 0.00           | 0                | 100.00        |
| \$ / R           | On 07/09/2018 | Any day expiry          | 13.90 | Call     | 100.38730   | 0.10039   | 86.34670     | 0.08635        | 100.387           | 16.42      | 0.26  | 0.00           | 0                | 600.00        |
| \$ / R           | On 13/09/2018 | Any day expiry          |       | 13.46700 | 13.46700    |           | 13.36680     | 13.36680       |                   | 15.14      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/09/2018 | Any day expiry          | 13.30 | Put      | 181.58360   | 0.18158   | 231.23020    | 0.23123        | 181.584           | 14.89      | 0.39  | 0.00           | 0                | 747.00        |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future |       | 13.47390 | 13.47390    |           | 13.37370     | 13.37370       |                   | 14.95      | 0.00  | 615,851,547.30 | 45,707           | 486,446.00    |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 11.48 | Put      | 0.97430     | 0.00097   | 1.43050      | 0.00143        | 0.974             | 17.89      | 0.00  | 0.00           | 0                | 5,200.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 11.50 | Put      | 1.02810     | 0.00103   | 1.49920      | 0.00150        | 1.028             | 17.81      | 0.00  | 0.00           | 0                | 45,000.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 11.60 | Put      | 1.34580     | 0.00135   | 1.89820      | 0.00190        | 1.346             | 17.44      | 0.01  | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 11.75 | Put      | 2.01790     | 0.00202   | 2.71670      | 0.00272        | 2.018             | 16.88      | 0.01  | 0.00           | 0                | 93,314.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 11.85 | Put      | 2.64520     | 0.00265   | 3.46080      | 0.00346        | 2.645             | 16.51      | 0.01  | 0.00           | 0                | 48,200.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 11.90 | Put      | 3.02920     | 0.00303   | 3.91020      | 0.00391        | 3.029             | 16.33      | 0.01  | 0.00           | 0                | 3,000.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.00 | Put      | 3.97420     | 0.00397   | 5.00090      | 0.00500        | 3.974             | 15.95      | 0.02  | 0.00           | 0                | 13,300.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.25 | Put      | 8.69430     | 0.00869   | 12.11670     | 0.01212        | 8.694             | 15.29      | 0.03  | 0.00           | 0                | 40,000.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.25 | Call     | 1,232.59430 | 1.23259   | 1,135.81670  | 1.13582        | 1,232.594         | 15.29      | 0.97  | 0.00           | 0                | 500.00        |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.30 | Put      | 10.25930    | 0.01026   | 14.33040     | 0.01433        | 10.259            | 15.20      | 0.04  | 0.00           | 0                | 100.00        |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.38 | Put      | 13.30420    | 0.01330   | 18.62280     | 0.01862        | 13.304            | 15.04      | 0.05  | 0.00           | 0                | 60,000.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.50 | Call     | 993.31650   | 0.99332   | 900.87470    | 0.90087        | 993.316           | 14.81      | 0.94  | 0.00           | 0                | 4,600.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.50 | Put      | 19.41650    | 0.01942   | 27.17470     | 0.02717        | 19.417            | 14.81      | 0.06  | 0.00           | 0                | 44,000.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.58 | Put      | 24.78280    | 0.02478   | 34.60940     | 0.03461        | 24.783            | 14.66      | 0.08  | 0.00           | 0                | 8,000.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.61 | Put      | 27.11200    | 0.02711   | 37.81630     | 0.03782        | 27.112            | 14.60      | 0.09  | 0.00           | 0                | 13,231.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.65 | Put      | 30.51840    | 0.03052   | 42.48240     | 0.04248        | 30.518            | 14.53      | 0.10  | 0.00           | 0                | 1,550.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.77 | Call     | 746.98830   | 0.74699   | 665.32970    | 0.66533        | 746.988           | 14.30      | 0.87  | 0.00           | 0                | 5,200.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.80 | Put      | 46.85650    | 0.04686   | 67.72130     | 0.06772        | 46.856            | 14.24      | 0.14  | 0.00           | 0                | 500.00        |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.80 | Call     | 720.75650   | 0.72076   | 641.42130    | 0.64142        | 720.756           | 14.24      | 0.86  | 0.00           | 0                | 50.00         |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.85 | Put      | 55.40630    | 0.05541   | 78.83110     | 0.07883        | 55.406            | 14.29      | 0.16  | 0.00           | 0                | 750.00        |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 13.00 | Put      | 88.05500    | 0.08806   | 119.87080    | 0.11987        | 88.055            | 14.46      | 0.23  | 0.00           | 0                | 72,000.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 13.00 | Call     | 561.95500   | 0.56196   | 493.57080    | 0.49357        | 561.955           | 14.46      | 0.77  | 0.00           | 0                | 7,500.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 13.10 | Put      | 116.25640   | 0.11626   | 154.12180    | 0.15412        | 116.256           | 14.56      | 0.28  | 0.00           | 0                | 2,500.00      |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 13.20 | Put   | 150.06970  | 0.15007   | 194.17120    | 0.19417        | 150.070           | 14.67      | 0.33  | 0.00        | 0                | 4,000.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 13.20 | Call  | 423.96970  | 0.42397   | 367.87120    | 0.36787        | 423.970           | 14.67      | 0.67  | 0.00        | 0                | 4,000.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 13.22 | Put   | 157.52900  | 0.15753   | 202.88810    | 0.20289        | 157.529           | 14.69      | 0.34  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 13.25 | Call  | 393.06380  | 0.39306   | 340.10520    | 0.34011        | 393.064           | 14.73      | 0.64  | 0.00        | 0                | 1,250.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 13.25 | Put   | 169.16380  | 0.16916   | 216.40520    | 0.21641        | 169.164           | 14.73      | 0.36  | 0.00        | 0                | 74,064.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 13.30 | Call  | 363.64560  | 0.36365   | 313.81100    | 0.31381        | 363.646           | 14.78      | 0.61  | 0.00        | 0                | 500.00        |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 13.50 | Call  | 262.45070  | 0.26245   | 227.78880    | 0.22779        | 262.451           | 15.09      | 0.50  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 13.60 | Put   | 348.99930  | 0.34900   | 419.88490    | 0.41988        | 348.999           | 15.37      | 0.56  | 0.00        | 0                | 4,000.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 13.60 | Call  | 222.89930  | 0.22290   | 193.58490    | 0.19358        | 222.899           | 15.37      | 0.44  | 0.00        | 0                | 26,000.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 13.65 | Call  | 205.13810  | 0.20514   | 178.28250    | 0.17828        | 205.138           | 15.51      | 0.41  | 0.00        | 0                | 1,464.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 13.66 | Call  | 201.73970  | 0.20174   | 0.00000      | 0.00000        | 201.740           | 15.53      | 0.41  | 548,841.38  | 100              | 100.00        |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 14.00 | Call  | 112.60120  | 0.11260   | 98.95110     | 0.09895        | 112.601           | 16.49      | 0.26  | 0.00        | 0                | 60,000.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 14.00 | Put   | 638.70120  | 0.63870   | 725.25110    | 0.72525        | 638.701           | 16.49      | 0.74  | 0.00        | 0                | 1,500.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 14.20 | Call  | 78.93460   | 0.07893   | 69.80460     | 0.06980        | 78.935            | 17.03      | 0.19  | 0.00        | 0                | 500.00        |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 14.70 | Call  | 31.86940   | 0.03187   | 29.17320     | 0.02917        | 31.869            | 18.31      | 0.09  | 0.00        | 0                | 63,000.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 15.00 | Call  | 17.54450   | 0.01754   | 15.74730     | 0.01575        | 17.545            | 18.85      | 0.05  | 0.00        | 0                | 4,000.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 15.97 | Call  | 2.18810    | 0.00219   | 1.98920      | 0.00199        | 2.188             | 20.25      | 0.01  | 0.00        | 0                | 5,300.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 16.04 | Call  | 1.88130    | 0.00188   | 1.84680      | 0.00185        | 1.881             | 20.35      | 0.01  | 0.00        | 0                | 1,550.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 16.14 | Call  | 1.51660    | 0.00152   | 1.80710      | 0.00181        | 1.517             | 20.50      | 0.01  | 0.00        | 0                | 750.00        |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 16.29 | Call  | 1.45500    | 0.00146   | 1.75990      | 0.00176        | 1.455             | 21.33      | 0.00  | 0.00        | 0                | 73,314.00     |
| \$ / R           | On 25/09/2018 | Any day expiry          |       |       | 13.48770   | 13.48770  | 13.38730     | 13.38730       |                   | 15.08      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 28/09/2018 | Any day expiry          |       |       | 13.49290   | 13.49290  | 13.39240     | 13.39240       |                   | 15.16      | 0.00  | 0.00        | 0                | 5,532.00      |
| \$ / R           | On 28/09/2018 | Any day expiry          | 13.00 | Put   | 110.03060  | 0.11003   | 144.42900    | 0.14443        | 110.031           | 14.55      | 0.24  | 0.00        | 0                | 500.00        |
| \$ / R           | On 28/09/2018 | Any day expiry          | 13.78 | Call  | 205.23320  | 0.20523   | 181.86630    | 0.18187        | 205.233           | 15.88      | 0.38  | 0.00        | 0                | 500.00        |
| \$ / R           | On 28/09/2018 | Any day expiry          | 13.80 | Put   | 506.36650  | 0.50637   | 584.25410    | 0.58425        | 506.367           | 15.93      | 0.63  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 28/09/2018 | Any day expiry          | 16.25 | Call  | 2.79480    | 0.00279   | 3.03360      | 0.00303        | 2.795             | 20.06      | 0.01  | 0.00        | 0                | 500.00        |
| \$ / R           | On 28/09/2018 | Any day expiry          | 16.80 | Call  | 2.38340    | 0.00238   | 2.60750      | 0.00261        | 2.383             | 22.74      | 0.01  | 0.00        | 0                | 500.00        |
| \$ / R           | On 02/10/2018 | Any day expiry          |       |       | 13.49980   | 13.49980  | 13.39920     | 13.39920       |                   | 15.09      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 12/10/2018 | Any day expiry          |       |       | 13.51700   | 13.51700  | 13.41630     | 13.41630       |                   | 15.12      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 12/10/2018 | Any day expiry          | 13.51 | Call  | 353.29380  | 0.35329   | 316.33530    | 0.31634        | 353.294           | 15.15      | 0.52  | 0.00        | 0                | 5,000.00      |
| \$ / R           | On 17/10/2018 | Any day expiry          |       |       | 13.52560   | 13.52560  | 13.42490     | 13.42490       |                   | 15.09      | 0.00  | 0.00        | 0                | 235.00        |
| \$ / R           | On 22/10/2018 | Any day expiry          |       |       | 13.53420   | 13.53420  | 13.43350     | 13.43350       |                   | 15.14      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 22/10/2018 | Any day expiry          | 13.20 | Put   | 217.69720  | 0.21770   | 263.02470    | 0.26302        | 217.697           | 14.72      | 0.34  | 0.00        | 0                | 1,630.00      |
| \$ / R           | On 22/10/2018 | Any day expiry          | 14.00 | Call  | 216.63090  | 0.21663   | 195.71970    | 0.19572        | 216.631           | 16.18      | 0.34  | 0.00        | 0                | 1,630.00      |
| \$ / R           | On 25/10/2018 | Any day expiry          |       |       | 13.53940   | 13.53940  | 13.43860     | 13.43860       |                   | 15.19      | 0.00  | 0.00        | 0                | 70.00         |
| \$ / R           | On 29/10/2018 | Any day expiry          |       |       | 13.54620   | 13.54620  | 13.44550     | 13.44550       |                   | 15.14      | 0.00  | 0.00        | 0                | 225.00        |
| \$ / R           | On 31/10/2018 | Any day expiry          |       |       | 13.54970   | 13.54970  | 13.44890     | 13.44890       |                   | 15.17      | 0.00  | 0.00        | 0                | 3,442.00      |
| \$ / R           | On 31/10/2018 | Any day expiry          | 13.00 | Put   | 160.68070  | 0.16068   | 196.49360    | 0.19649        | 160.681           | 14.51      | 0.27  | 0.00        | 0                | 500.00        |
| \$ / R           | On 31/10/2018 | Any day expiry          | 13.80 | Put   | 553.11570  | 0.55312   | 625.34890    | 0.62535        | 553.116           | 15.72      | 0.58  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 31/10/2018 | Any day expiry          | 13.93 | Call  | 262.15790  | 0.26216   | 237.56860    | 0.23757        | 262.158           | 16.00      | 0.38  | 0.00        | 0                | 500.00        |
| \$ / R           | On 31/10/2018 | Any day expiry          | 16.47 | Call  | 14.19360   | 0.01419   | 12.82920     | 0.01283        | 14.194            | 20.55      | 0.03  | 0.00        | 0                | 500.00        |
| \$ / R           | On 31/10/2018 | Any day expiry          | 17.02 | Call  | 6.53080    | 0.00653   | 6.27600      | 0.00628        | 6.531             | 20.89      | 0.01  | 0.00        | 0                | 500.00        |
| \$ / R           | On 01/11/2018 | Any day expiry          |       |       | 13.55140   | 13.55140  | 13.45060     | 13.45060       |                   | 15.18      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 05/11/2018 | Any day expiry          |       |       | 13.55830   | 13.55830  | 13.45750     | 13.45750       |                   | 15.13      | 0.00  | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R           | On 05/11/2018 | Any day expiry          | 11.90 | Put   | 15.75400    | 0.01575   | 18.76170     | 0.01876        | 15.754            | 15.01      | 0.04  | 0.00          | 0                | 1,880.00      |
| \$ / R           | On 05/11/2018 | Any day expiry          | 13.86 | Put   | 598.70570   | 0.59871   | 672.11980    | 0.67212        | 598.706           | 15.79      | 0.59  | 0.00          | 0                | 1,880.00      |
| \$ / R           | On 05/11/2018 | Any day expiry          | 16.81 | Call  | 10.11170    | 0.01011   | 9.39580      | 0.00940        | 10.112            | 20.54      | 0.02  | 0.00          | 0                | 1,880.00      |
| \$ / R           | On 13/11/2018 | Any day expiry          |       |       | 13.57210    | 13.57210  | 13.47120     | 13.47120       |                   | 15.14      | 0.00  | 0.00          | 0                | 70.00         |
| \$ / R           | On 16/11/2018 | Any day expiry          |       |       | 13.57730    | 13.57730  | 13.47630     | 13.47630       |                   | 15.27      | 0.00  | 0.00          | 0                | 420.00        |
| \$ / R           | On 16/11/2018 | Any day expiry          | 10.83 | Put   | 3.61440     | 0.00361   | 4.35390      | 0.00435        | 3.614             | 18.16      | 0.01  | 0.00          | 0                | 51,000.00     |
| \$ / R           | On 16/11/2018 | Any day expiry          | 11.67 | Put   | 14.28700    | 0.01429   | 16.89390     | 0.01689        | 14.287            | 15.75      | 0.03  | 0.00          | 0                | 51,000.00     |
| \$ / R           | On 16/11/2018 | Any day expiry          | 13.22 | Call  | 620.31160   | 0.62031   | 565.35050    | 0.56535        | 620.312           | 14.78      | 0.65  | 0.00          | 0                | 51,000.00     |
| \$ / R           | On 29/11/2018 | Any day expiry          |       |       | 13.59980    | 13.59980  | 13.49850     | 13.49850       |                   | 15.25      | 0.00  | 0.00          | 0                | 461.00        |
| \$ / R           | On 30/11/2018 | Any day expiry          |       |       | 13.60150    | 13.60150  | 13.50020     | 13.50020       |                   | 15.26      | 0.00  | 0.00          | 0                | 3,197.00      |
| \$ / R           | On 30/11/2018 | Any day expiry          | 13.00 | Put   | 197.48680   | 0.19749   | 234.43500    | 0.23444        | 197.487           | 14.50      | 0.28  | 0.00          | 0                | 500.00        |
| \$ / R           | On 30/11/2018 | Any day expiry          | 13.80 | Put   | 587.95870   | 0.58796   | 657.75470    | 0.65775        | 587.959           | 15.66      | 0.55  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 30/11/2018 | Any day expiry          | 14.08 | Call  | 300.70680   | 0.30071   | 276.97560    | 0.27698        | 300.707           | 16.21      | 0.37  | 0.00          | 0                | 500.00        |
| \$ / R           | On 30/11/2018 | Any day expiry          | 16.70 | Call  | 26.62050    | 0.02662   | 23.19360     | 0.02319        | 26.621            | 20.53      | 0.04  | 0.00          | 0                | 500.00        |
| \$ / R           | On 30/11/2018 | Any day expiry          | 17.31 | Call  | 14.76380    | 0.01476   | 11.70640     | 0.01171        | 14.764            | 21.18      | 0.03  | 0.00          | 0                | 500.00        |
| \$ / R           | On 11/12/2018 | Any day expiry          |       |       | 13.62050    | 13.62050  | 13.51900     | 13.51900       |                   | 15.24      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 11/12/2018 | Any day expiry          | 13.65 | Put   | 506.70750   | 0.50671   | 570.98990    | 0.57099        | 506.708           | 15.33      | 0.49  | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 11/12/2018 | Any day expiry          | 15.69 | Call  | 80.41850    | 0.08042   | 75.42390     | 0.07542        | 80.419            | 18.98      | 0.11  | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future |       |       | 13.62570    | 13.62570  | 13.52410     | 13.52410       |                   | 15.34      | 0.00  | 31,039,344.60 | 2,278            | 65,016.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 11.64 | Put   | 20.60330    | 0.02060   | 23.81080     | 0.02381        | 20.603            | 15.42      | 0.04  | 0.00          | 0                | 2,764.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 11.75 | Put   | 24.58000    | 0.02458   | 28.33730     | 0.02834        | 24.580            | 15.19      | 0.05  | 0.00          | 0                | 230,784.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 11.90 | Put   | 31.18310    | 0.03118   | 35.83790     | 0.03584        | 31.183            | 14.87      | 0.06  | 0.00          | 0                | 11,300.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.00 | Put   | 36.47840    | 0.03648   | 41.84120     | 0.04184        | 36.478            | 14.66      | 0.07  | 0.00          | 0                | 174,530.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.02 | Put   | 37.63440    | 0.03763   | 43.15100     | 0.04315        | 37.634            | 14.61      | 0.07  | 0.00          | 0                | 5,500.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.10 | Put   | 42.61230    | 0.04261   | 48.78460     | 0.04878        | 42.612            | 14.45      | 0.08  | 0.00          | 0                | 8,580.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.20 | Put   | 49.70180    | 0.04970   | 58.81920     | 0.05882        | 49.702            | 14.23      | 0.09  | 0.00          | 0                | 7,300.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.25 | Put   | 53.64720    | 0.05365   | 65.52700     | 0.06553        | 53.647            | 14.13      | 0.10  | 0.00          | 0                | 3,300.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.38 | Put   | 68.77840    | 0.06878   | 85.68060     | 0.08568        | 68.778            | 14.07      | 0.12  | 0.00          | 0                | 39,589.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.50 | Put   | 87.94310    | 0.08794   | 108.06960    | 0.10807        | 87.943            | 14.14      | 0.14  | 0.00          | 0                | 26,500.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.50 | Call  | 1,213.64310 | 1.21364   | 1,132.16960  | 1.13217        | 1,213.643         | 14.14      | 0.86  | 0.00          | 0                | 230,784.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.63 | Put   | 112.88340   | 0.11288   | 136.81200    | 0.13681        | 112.883           | 14.22      | 0.17  | 0.00          | 0                | 39,589.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.68 | Put   | 123.71830   | 0.12372   | 149.18620    | 0.14919        | 123.718           | 14.25      | 0.19  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.75 | Put   | 140.11070   | 0.14011   | 167.79800    | 0.16780        | 140.111           | 14.29      | 0.21  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.00 | Put   | 212.03400   | 0.21203   | 250.41040    | 0.25041        | 212.034           | 14.48      | 0.28  | 0.00          | 0                | 175,030.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.00 | Call  | 837.73400   | 0.83773   | 774.51040    | 0.77451        | 837.734           | 14.48      | 0.72  | 0.00          | 0                | 7,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.10 | Put   | 248.27540   | 0.24828   | 290.41070    | 0.29041        | 248.275           | 14.61      | 0.31  | 0.00          | 0                | 11,300.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.20 | Call  | 713.76500   | 0.71376   | 658.05520    | 0.65806        | 713.765           | 14.74      | 0.66  | 0.00          | 0                | 7,100.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.22 | Put   | 296.45110   | 0.29645   | 343.08380    | 0.34308        | 296.451           | 14.77      | 0.35  | 0.00          | 0                | 5,500.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.25 | Put   | 309.29310   | 0.30929   | 357.04350    | 0.35704        | 309.293           | 14.81      | 0.36  | 0.00          | 0                | 37,800.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.25 | Call  | 684.99310   | 0.68499   | 631.14350    | 0.63114        | 684.993           | 14.81      | 0.64  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.45 | Put   | 402.98580   | 0.40299   | 457.99720    | 0.45800        | 402.986           | 15.08      | 0.43  | 0.00          | 0                | 4,080.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.50 | Put   | 428.56320   | 0.42856   | 485.33160    | 0.48533        | 428.563           | 15.14      | 0.44  | 0.00          | 0                | 26,300.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.50 | Call  | 554.26320   | 0.55426   | 509.43160    | 0.50943        | 554.263           | 15.14      | 0.56  | 0.00          | 0                | 230,784.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.70 | Put   | 540.09110   | 0.54009   | 606.15370    | 0.60615        | 540.091           | 15.44      | 0.51  | 0.00          | 0                | 7,300.00      |

| 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 14/12/2018 | Foreign Exchange Future | 13.71  | Put        | 546.14130 |       | 0.54614    |           | 612.51750    | 0.61252        | 546.141           | 15.46      | 0.51  | 0.00          | 0                | 30.00         |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.78  | Call       | 435.06560 |       | 0.43507    |           | 401.95520    | 0.40196        | 435.066           | 15.59      | 0.47  | 0.00          | 0                | 100.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.79  | Put        | 595.66050 |       | 0.59566    |           | 664.44520    | 0.66445        | 595.661           | 15.61      | 0.53  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.80  | Call       | 427.68510 |       | 0.42769    |           | 395.16640    | 0.39517        | 427.685           | 15.63      | 0.46  | 0.00          | 0                | 3,264.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.95  | Call       | 376.03530 |       | 0.37604    |           | 347.67560    | 0.34768        | 376.035           | 15.92      | 0.42  | 0.00          | 0                | 39,589.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.00  | Call       | 360.19980 |       | 0.36020    |           | 333.13100    | 0.33313        | 360.200           | 16.01      | 0.41  | 41,416,714.80 | 7,500            | 21,010.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.13  | Call       | 322.03090 |       | 0.32203    |           | 298.10390    | 0.29810        | 322.031           | 16.26      | 0.37  | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.33  | Call       | 271.07870 |       | 0.27108    |           | 251.45740    | 0.25146        | 271.079           | 16.64      | 0.32  | 0.00          | 0                | 100.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.38  | Call       | 259.67280 |       | 0.25967    |           | 241.03810    | 0.24104        | 259.673           | 16.73      | 0.31  | 0.00          | 0                | 30.00         |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.44  | Call       | 246.63460 |       | 0.24663    |           | 229.12780    | 0.22913        | 246.635           | 16.85      | 0.30  | 0.00          | 0                | 11,300.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.60  | Call       | 215.09960 |       | 0.21510    |           | 200.32380    | 0.20032        | 215.100           | 17.15      | 0.27  | 0.00          | 0                | 18,900.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.61  | Call       | 213.27570 |       | 0.21328    |           | 198.65940    | 0.19866        | 213.276           | 17.17      | 0.26  | 0.00          | 0                | 1,500.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.62  | Call       | 211.46830 |       | 0.21147    |           | 197.00740    | 0.19701        | 211.468           | 17.19      | 0.26  | 0.00          | 0                | 5,500.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.70  | Call       | 197.58010 |       | 0.19758    |           | 184.31910    | 0.18432        | 197.580           | 17.34      | 0.25  | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.75  | Call       | 189.39670 |       | 0.18940    |           | 176.84130    | 0.17684        | 189.397           | 17.44      | 0.24  | 0.00          | 0                | 127,100.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.84  | Call       | 175.57410 |       | 0.17557    |           | 164.20520    | 0.16421        | 175.574           | 17.61      | 0.22  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.00  | Call       | 153.63070 |       | 0.15363    |           | 142.90210    | 0.14290        | 153.631           | 17.91      | 0.20  | 40,502,504.25 | 15,000           | 100.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.01  | Call       | 152.28180 |       | 0.15228    |           | 141.66390    | 0.14166        | 152.282           | 17.93      | 0.20  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.09  | Call       | 141.91500 |       | 0.14191    |           | 132.16680    | 0.13217        | 141.915           | 18.05      | 0.19  | 0.00          | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.15  | Call       | 134.62570 |       | 0.13463    |           | 125.48410    | 0.12548        | 134.626           | 18.14      | 0.18  | 0.00          | 0                | 27,030.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.48  | Call       | 100.99100 |       | 0.10099    |           | 94.62390     | 0.09462        | 100.991           | 18.65      | 0.14  | 0.00          | 0                | 29,600.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.70  | Call       | 83.63570  |       | 0.08364    |           | 78.66630     | 0.07867        | 83.636            | 18.99      | 0.12  | 0.00          | 0                | 11,380.00     |
| \$ / R           | On 21/12/2018 | Any day expiry          |        |            | 13.63780  |       | 13.63780   |           | 13.53610     | 13.53610       |                   | 15.33      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 21/12/2018 | Any day expiry          | 13.20  | Put        | 295.30450 |       | 0.29530    |           | 341.48650    | 0.34149        | 295.305           | 14.73      | 0.34  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 21/12/2018 | Any day expiry          | 13.30  | Put        | 338.66560 |       | 0.33867    |           | 388.52510    | 0.38853        | 338.666           | 14.86      | 0.37  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 21/12/2018 | Any day expiry          | 14.66  | Call       | 218.09140 |       | 0.21809    |           | 203.74650    | 0.20375        | 218.091           | 17.21      | 0.26  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 21/12/2018 | Any day expiry          | 14.75  | Call       | 202.60710 |       | 0.20261    |           | 189.52950    | 0.18953        | 202.607           | 17.38      | 0.25  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 31/12/2018 | Any day expiry          |        |            | 13.65520  |       | 13.65520   |           | 13.55320     | 13.55320       |                   | 15.26      | 0.00  | 0.00          | 0                | 2,078.00      |
| \$ / R           | On 31/12/2018 | Any day expiry          | 13.00  | Put        | 227.12630 |       | 0.22713    |           | 266.10310    | 0.26610        | 227.126           | 14.41      | 0.28  | 0.00          | 0                | 500.00        |
| \$ / R           | On 31/12/2018 | Any day expiry          | 13.80  | Put        | 614.91350 |       | 0.61491    |           | 682.89190    | 0.68289        | 614.913           | 15.53      | 0.52  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 31/12/2018 | Any day expiry          | 14.22  | Call       | 335.51610 |       | 0.33552    |           | 312.42750    | 0.31243        | 335.516           | 16.28      | 0.37  | 0.00          | 0                | 500.00        |
| \$ / R           | On 31/12/2018 | Any day expiry          | 16.93  | Call       | 42.87070  |       | 0.04287    |           | 42.04180     | 0.04204        | 42.871            | 20.74      | 0.06  | 0.00          | 0                | 500.00        |
| \$ / R           | On 31/12/2018 | Any day expiry          | 17.58  | Call       | 29.51190  |       | 0.02951    |           | 29.30200     | 0.02930        | 29.512            | 21.92      | 0.04  | 0.00          | 0                | 500.00        |
| \$ / R           | On 02/01/2019 | Any day expiry          |        |            | 13.65860  |       | 13.65860   |           | 13.55660     | 13.55660       |                   | 15.26      | 0.00  | 0.00          | 0                | 55.00         |
| \$ / R           | On 18/01/2019 | Any day expiry          |        |            | 13.68630  |       | 13.68630   |           | 13.58400     | 13.58400       |                   | 15.34      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/01/2019 | Any day expiry          | 12.66  | Put        | 146.77170 |       | 0.14677    |           | 174.08110    | 0.17408        | 146.772           | 14.21      | 0.19  | 0.00          | 0                | 263.00        |
| \$ / R           | On 30/01/2019 | Any day expiry          |        |            | 13.70710  |       | 13.70710   |           | 13.60450     | 13.60450       |                   | 15.32      | 0.00  | 0.00          | 0                | 55.00         |
| \$ / R           | On 31/01/2019 | Any day expiry          |        |            | 13.70880  |       | 13.70880   |           | 13.60620     | 13.60620       |                   | 15.32      | 0.00  | 0.00          | 0                | 1,225.00      |
| \$ / R           | On 31/01/2019 | Any day expiry          | 13.00  | Put        | 254.52110 |       | 0.25452    |           | 294.38860    | 0.29439        | 254.521           | 14.42      | 0.28  | 0.00          | 0                | 500.00        |
| \$ / R           | On 31/01/2019 | Any day expiry          | 14.38  | Call       | 362.49550 |       | 0.36250    |           | 340.81370    | 0.34081        | 362.496           | 16.45      | 0.36  | 0.00          | 0                | 500.00        |
| \$ / R           | On 13/02/2019 | Any day expiry          |        |            | 13.73130  |       | 13.73130   |           | 13.62850     | 13.62850       |                   | 15.40      | 0.00  | 0.00          | 0                | 70.00         |
| \$ / R           | On 28/02/2019 | Any day expiry          |        |            | 13.75730  |       | 13.75730   |           | 13.65430     | 13.65430       |                   | 15.40      | 0.00  | 0.00          | 0                | 4,725.00      |
| \$ / R           | On 28/02/2019 | Any day expiry          | 13.00  | Put        | 277.65510 |       | 0.27766    |           | 316.73370    | 0.31673        | 277.655           | 14.46      | 0.28  | 0.00          | 0                | 500.00        |
| \$ / R           | On 28/02/2019 | Any day expiry          | 14.52  | Call       | 387.28190 |       | 0.38728    |           | 366.15970    | 0.36616        | 387.282           | 16.63      | 0.36  | 0.00          | 0                | 500.00        |

| Contract Details | Strike | Call / Put | MTM           | Yield                   | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|--------|------------|---------------|-------------------------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R           |        |            | On 18/03/2019 | Foreign Exchange Future |            |           | 13.78850     | 13.78850       |                   |            |       |                |                  |               |
| \$ / R           | 10.33  | Put        | On 18/03/2019 | Foreign Exchange Future | 5.40150    | 0.00540   | 5.80060      | 0.00580        | 5.401             | 16.00      | 0.01  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 11.74  | Put        | On 18/03/2019 | Foreign Exchange Future | 43.90970   | 0.04391   | 54.31290     | 0.05431        | 43.910            | 13.99      | 0.06  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 12.06  | Put        | On 18/03/2019 | Foreign Exchange Future | 76.54470   | 0.07654   | 92.31170     | 0.09231        | 76.545            | 14.04      | 0.10  | 0.00           | 0                | 4,145.00      |
| \$ / R           | 12.47  | Put        | On 18/03/2019 | Foreign Exchange Future | 143.54300  | 0.14354   | 168.64660    | 0.16865        | 143.543           | 14.13      | 0.17  | 0.00           | 0                | 721.00        |
| \$ / R           | 13.45  | Call       | On 18/03/2019 | Foreign Exchange Future | 821.79330  | 0.82179   | 772.23670    | 0.77224        | 821.793           | 15.01      | 0.61  | 0.00           | 0                | 4,145.00      |
| \$ / R           | 13.46  | Put        | On 18/03/2019 | Foreign Exchange Future | 488.25260  | 0.48825   | 542.17630    | 0.54218        | 488.253           | 15.02      | 0.40  | 0.00           | 0                | 20,000.00     |
| \$ / R           | 13.75  | Put        | On 18/03/2019 | Foreign Exchange Future | 643.46220  | 0.64346   | 705.71230    | 0.70571        | 643.462           | 15.41      | 0.47  | 0.00           | 0                | 17,981.00     |
| \$ / R           | 13.86  | Put        | On 18/03/2019 | Foreign Exchange Future | 708.37830  | 0.70838   | 773.95680    | 0.77396        | 708.378           | 15.56      | 0.49  | 0.00           | 0                | 721.00        |
| \$ / R           | 14.30  | Call       | On 18/03/2019 | Foreign Exchange Future | 485.51420  | 0.48551   | 458.09770    | 0.45810        | 485.514           | 16.24      | 0.41  | 0.00           | 0                | 500.00        |
| \$ / R           | 14.48  | Call       | On 18/03/2019 | Foreign Exchange Future | 434.74870  | 0.43475   | 411.26680    | 0.41127        | 434.749           | 16.52      | 0.38  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 14.96  | Call       | On 18/03/2019 | Foreign Exchange Future | 327.20470  | 0.32720   | 311.62060    | 0.31162        | 327.205           | 17.31      | 0.30  | 0.00           | 0                | 17,981.00     |
| \$ / R           | 15.45  | Call       | On 18/03/2019 | Foreign Exchange Future | 244.22720  | 0.24423   | 232.00000    | 0.23200        | 244.227           | 18.00      | 0.23  | 0.00           | 0                | 20,000.00     |
| \$ / R           | 15.54  | Call       | On 18/03/2019 | Foreign Exchange Future | 231.10250  | 0.23110   | 219.73700    | 0.21974        | 231.103           | 18.11      | 0.22  | 0.00           | 0                | 721.00        |
| \$ / R           |        |            | On 27/03/2019 | Any day expiry          | 13.80410   | 13.80410  | 13.70080     | 13.70080       |                   | 15.48      | 0.00  | 0.00           | 0                | 4,414.00      |
| \$ / R           |        |            | On 29/03/2019 | Any day expiry          | 13.80760   | 13.80760  | 13.70430     | 13.70430       |                   | 15.49      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | 13.00  | Put        | On 29/03/2019 | Any day expiry          | 299.56410  | 0.29956   | 337.49330    | 0.33749        | 299.564           | 14.50      | 0.28  | 0.00           | 0                | 500.00        |
| \$ / R           | 14.67  | Call       | On 29/03/2019 | Any day expiry          | 410.36660  | 0.41037   | 389.45270    | 0.38945        | 410.367           | 16.81      | 0.35  | 0.00           | 0                | 500.00        |
| \$ / R           |        |            | On 02/04/2019 | Any day expiry          | 13.81450   | 13.81450  | 13.71120     | 13.71120       |                   | 15.48      | 0.00  | 0.00           | 0                | 55.00         |
| \$ / R           |        |            | On 30/04/2019 | Any day expiry          | 13.86310   | 13.86310  | 13.75940     | 13.75940       |                   | 15.54      | 0.00  | 0.00           | 0                | 1,280.00      |
| \$ / R           | 13.00  | Put        | On 30/04/2019 | Any day expiry          | 321.06200  | 0.32106   | 359.00820    | 0.35901        | 321.062           | 14.53      | 0.28  | 0.00           | 0                | 3,000.00      |
| \$ / R           | 13.49  | Call       | On 30/04/2019 | Any day expiry          | 905.10940  | 0.90511   | 855.13750    | 0.85514        | 905.109           | 15.07      | 0.61  | 0.00           | 0                | 2,500.00      |
| \$ / R           | 14.84  | Call       | On 30/04/2019 | Any day expiry          | 431.89170  | 0.43189   | 411.13210    | 0.41113        | 431.892           | 16.98      | 0.35  | 0.00           | 0                | 500.00        |
| \$ / R           |        |            | On 31/05/2019 | Any day expiry          | 13.91680   | 13.91680  | 13.81300     | 13.81300       |                   | 15.61      | 0.00  | 0.00           | 0                | 55.00         |
| \$ / R           | 13.00  | Put        | On 31/05/2019 | Any day expiry          | 341.08580  | 0.34109   | 378.77430    | 0.37877        | 341.086           | 14.59      | 0.28  | 0.00           | 0                | 500.00        |
| \$ / R           | 15.01  | Call       | On 31/05/2019 | Any day expiry          | 450.91770  | 0.45092   | 430.43810    | 0.43044        | 450.918           | 17.16      | 0.34  | 0.00           | 0                | 500.00        |
| \$ / R           |        |            | On 03/06/2019 | Any day expiry          | 13.92200   | 13.92200  | 13.81820     | 13.81820       |                   | 15.60      | 0.00  | 404,280,300.00 | 29,000           | 0.00          |
| \$ / R           |        |            | On 14/06/2019 | Foreign Exchange Future | 13.94110   | 13.94110  | 13.83720     | 13.83720       |                   | 15.66      | 0.00  | 0.00           | 0                | 15,910.00     |
| \$ / R           | 10.69  | Put        | On 14/06/2019 | Foreign Exchange Future | 8.15180    | 0.00815   | 10.39010     | 0.01039        | 8.152             | 13.29      | 0.01  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 12.28  | Put        | On 14/06/2019 | Foreign Exchange Future | 142.97490  | 0.14297   | 167.89680    | 0.16790        | 142.975           | 13.89      | 0.15  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 12.75  | Put        | On 14/06/2019 | Foreign Exchange Future | 268.25080  | 0.26825   | 300.30280    | 0.30030        | 268.251           | 14.46      | 0.23  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 12.98  | Put        | On 14/06/2019 | Foreign Exchange Future | 342.54370  | 0.34254   | 379.75700    | 0.37976        | 342.544           | 14.60      | 0.28  | 0.00           | 0                | 911.00        |
| \$ / R           | 13.24  | Put        | On 14/06/2019 | Foreign Exchange Future | 440.70920  | 0.44071   | 486.83020    | 0.48683        | 440.709           | 14.76      | 0.33  | 0.00           | 0                | 30,000.00     |
| \$ / R           | 13.83  | Put        | On 14/06/2019 | Foreign Exchange Future | 739.33050  | 0.73933   | 799.94630    | 0.79995        | 739.331           | 15.51      | 0.45  | 0.00           | 0                | 25,000.00     |
| \$ / R           | 13.88  | Put        | On 14/06/2019 | Foreign Exchange Future | 768.19350  | 0.76819   | 829.98450    | 0.82998        | 768.194           | 15.57      | 0.46  | 0.00           | 0                | 12,450.00     |
| \$ / R           | 13.98  | Call       | On 14/06/2019 | Foreign Exchange Future | 788.61760  | 0.78862   | 0.00000      | 0.00000        | 788.618           | 15.70      | 0.52  | 1,822,464.80   | 250              | 250.00        |
| \$ / R           | 14.58  | Call       | On 14/06/2019 | Foreign Exchange Future | 584.63950  | 0.58464   | 556.56930    | 0.55657        | 584.639           | 16.50      | 0.41  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 14.82  | Call       | On 14/06/2019 | Foreign Exchange Future | 520.45220  | 0.52045   | 496.42690    | 0.49643        | 520.452           | 16.84      | 0.38  | 0.00           | 0                | 30,000.00     |
| \$ / R           | 15.55  | Call       | On 14/06/2019 | Foreign Exchange Future | 368.19460  | 0.36819   | 351.32570    | 0.35133        | 368.195           | 17.82      | 0.28  | 0.00           | 0                | 25,000.00     |
| \$ / R           | 15.62  | Call       | On 14/06/2019 | Foreign Exchange Future | 355.86830  | 0.35587   | 339.65270    | 0.33965        | 355.868           | 17.90      | 0.27  | 0.00           | 0                | 12,450.00     |
| \$ / R           | 15.80  | Call       | On 14/06/2019 | Foreign Exchange Future | 326.24400  | 0.32624   | 311.58110    | 0.31158        | 326.244           | 18.10      | 0.25  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 15.92  | Call       | On 14/06/2019 | Foreign Exchange Future | 308.04590  | 0.30805   | 294.33870    | 0.29434        | 308.046           | 18.23      | 0.24  | 0.00           | 0                | 911.00        |
| \$ / R           |        |            | On 28/06/2019 | Any day expiry          | 13.96540   | 13.96540  | 13.86140     | 13.86140       |                   | 15.66      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | 13.00  | Put        | On 28/06/2019 | Any day expiry          | 357.35600  | 0.35736   | 394.78030    | 0.39478        | 357.356           | 14.62      | 0.28  | 0.00           | 0                | 500.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R           | On 28/06/2019 | Any day expiry          | 15.17 | Call  | 465.21800  | 0.46522   | 444.78070    | 0.44478        | 465.218           | 17.29      | 0.34  | 0.00        | 0                | 500.00        |
| \$ / R           | On 01/07/2019 | Any day expiry          |       |       | 13.97060   | 13.97060  | 13.86660     | 13.86660       |                   | 15.64      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 03/07/2019 | Any day expiry          |       |       | 13.97410   | 13.97410  | 13.87010     | 13.87010       |                   | 15.65      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 03/07/2019 | Any day expiry          | 13.45 | Put   | 547.46880  | 0.54747   | 598.62750    | 0.59863        | 547.469           | 15.02      | 0.37  | 0.00        | 0                | 39,250.00     |
| \$ / R           | On 03/07/2019 | Any day expiry          | 16.44 | Call  | 265.80180  | 0.26580   | 254.47580    | 0.25448        | 265.802           | 18.74      | 0.21  | 0.00        | 0                | 39,250.00     |
| \$ / R           | On 31/07/2019 | Any day expiry          |       |       | 14.02260   | 14.02260  | 13.91850     | 13.91850       |                   | 15.69      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 31/07/2019 | Any day expiry          | 13.00 | Put   | 374.81480  | 0.37481   | 411.89700    | 0.41190        | 374.815           | 14.65      | 0.28  | 0.00        | 0                | 500.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 15.34 | Call  | 484.85920  | 0.48486   | 463.80700    | 0.46381        | 484.859           | 17.42      | 0.33  | 0.00        | 0                | 500.00        |
| \$ / R           | On 01/08/2019 | Any day expiry          |       |       | 14.02430   | 14.02430  | 13.92020     | 13.92020       |                   | 15.69      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 30/08/2019 | Any day expiry          |       |       | 14.07800   | 14.07800  | 13.97320     | 13.97320       |                   | 15.82      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 30/08/2019 | Any day expiry          | 13.00 | Put   | 392.15890  | 0.39216   | 429.13390    | 0.42913        | 392.159           | 14.75      | 0.27  | 0.00        | 0                | 500.00        |
| \$ / R           | On 30/08/2019 | Any day expiry          | 15.52 | Call  | 502.19760  | 0.50220   | 480.40260    | 0.48040        | 502.198           | 17.63      | 0.33  | 0.00        | 0                | 500.00        |
| \$ / R           | On 02/09/2019 | Any day expiry          |       |       | 14.08360   | 14.08360  | 13.97880     | 13.97880       |                   | 15.87      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future |       |       | 14.11010   | 14.11010  | 14.00470     | 14.00470       |                   | 15.91      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 10.75 | Put   | 16.20720   | 0.01621   | 16.69490     | 0.01669        | 16.207            | 13.17      | 0.02  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 12.50 | Put   | 235.70410  | 0.23570   | 266.31250    | 0.26631        | 235.704           | 14.22      | 0.19  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 15.87 | Call  | 463.65360  | 0.46365   | 444.16710    | 0.44417        | 463.654           | 18.01      | 0.30  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 30/09/2019 | Any day expiry          |       |       | 14.13650   | 14.13650  | 14.03070     | 14.03070       |                   | 16.00      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 30/09/2019 | Any day expiry          | 13.00 | Put   | 408.39010  | 0.40839   | 444.94730    | 0.44495        | 408.390           | 14.83      | 0.27  | 0.00        | 0                | 500.00        |
| \$ / R           | On 30/09/2019 | Any day expiry          | 15.68 | Call  | 524.96680  | 0.52497   | 502.97450    | 0.50297        | 524.967           | 17.81      | 0.33  | 0.00        | 0                | 500.00        |
| \$ / R           | On 02/10/2019 | Any day expiry          |       |       | 14.14020   | 14.14020  | 14.03440     | 14.03440       |                   | 16.01      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 31/10/2019 | Any day expiry          |       |       | 14.19490   | 14.19490  | 14.08810     | 14.08810       |                   | 16.11      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 31/10/2019 | Any day expiry          | 13.00 | Put   | 423.22450  | 0.42322   | 459.70170    | 0.45970        | 423.224           | 14.90      | 0.27  | 0.00        | 0                | 500.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 15.87 | Call  | 541.27640  | 0.54128   | 519.30020    | 0.51930        | 541.276           | 18.00      | 0.32  | 0.00        | 0                | 500.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          |       |       | 14.24970   | 14.24970  | 14.14180     | 14.14180       |                   | 16.21      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 29/11/2019 | Any day expiry          | 13.00 | Put   | 435.72370  | 0.43572   | 472.28540    | 0.47229        | 435.724           | 14.95      | 0.27  | 0.00        | 0                | 500.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          | 16.03 | Call  | 560.04470  | 0.56004   | 537.48650    | 0.53749        | 560.045           | 18.16      | 0.32  | 0.00        | 0                | 500.00        |
| \$ / R           | On 02/12/2019 | Any day expiry          |       |       | 14.25530   | 14.25530  | 14.14740     | 14.14740       |                   | 16.20      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future |       |       | 14.27610   | 14.27610  | 14.16780     | 14.16780       |                   | 16.28      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 20.00 | Call  | 168.36730  | 0.16837   | 156.95540    | 0.15696        | 168.367           | 21.36      | 0.11  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 31/12/2019 | Any day expiry          |       |       | 14.31000   | 14.31000  | 14.20110     | 14.20110       |                   | 16.29      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 31/12/2019 | Any day expiry          | 13.00 | Put   | 448.80700  | 0.44881   | 484.47040    | 0.48447        | 448.807           | 15.00      | 0.26  | 0.00        | 0                | 500.00        |
| \$ / R           | On 31/12/2019 | Any day expiry          | 16.21 | Call  | 578.70170  | 0.57870   | 555.84840    | 0.55585        | 578.702           | 18.32      | 0.32  | 0.00        | 0                | 500.00        |
| \$ / R           | On 02/01/2020 | Any day expiry          |       |       | 14.31380   | 14.31380  | 14.20480     | 14.20480       |                   | 16.30      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 31/01/2020 | Any day expiry          |       |       | 14.36850   | 14.36850  | 14.25860     | 14.25860       |                   | 16.38      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 02/03/2020 | Any day expiry          |       |       | 14.42700   | 14.42700  | 14.31600     | 14.31600       |                   | 16.48      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 02/04/2020 | Any day expiry          |       |       | 14.48550   | 14.48550  | 14.37350     | 14.37350       |                   | 16.54      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 29/04/2020 | Any day expiry          |       |       | 14.53640   | 14.53640  | 14.42350     | 14.42350       |                   | 16.59      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 02/06/2020 | Any day expiry          |       |       | 14.60050   | 14.60050  | 14.48650     | 14.48650       |                   | 16.64      | 0.00  | 0.00        | 0                | 1,055.00      |
| \$ / R           | On 12/06/2020 | Foreign Exchange Future |       |       | 14.61940   | 14.61940  | 14.50500     | 14.50500       |                   | 16.64      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 28/07/2020 | Any day expiry          |       |       | 14.70620   | 14.70620  | 14.59030     | 14.59030       |                   | 16.71      | 0.00  | 0.00        | 0                | 84,000.00     |
| \$ / R           | On 14/09/2020 | Foreign Exchange Future |       |       | 14.81030   | 14.81030  | 14.69370     | 14.69370       |                   | 16.86      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R MAXI      | On 17/09/2018 | Foreign Exchange Future |       |       | 13.47390   | 13.47390  | 13.37370     | 13.37370       |                   | 14.95      | 0.00  | 0.00        | 0                | 355.00        |

| 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 MAXI      | On 14/12/2018 | Foreign Exchange Future |        |            | 13.62570  |       | 13.62570   |           | 13.52410     | 13.52410       |                   | 15.34      | 0.00  | 0.00           | 0                | 20.00         |
| \$ / R MAXI      | On 18/03/2019 | Foreign Exchange Future |        |            | 13.78850  |       | 13.78850   |           | 13.68530     | 13.68530       |                   | 15.47      | 0.00  | 0.00           | 0                | 5.00          |
| \$ / R MAXI      | On 14/06/2019 | Foreign Exchange Future |        |            | 13.94110  |       | 13.94110   |           | 13.83720     | 13.83720       |                   | 15.66      | 0.00  | 0.00           | 0                | 0.00          |
| £ / R            | On 17/09/2018 | Foreign Exchange Future |        |            | 17.46400  |       | 17.46400   |           | 17.44030     | 17.44030       |                   | 13.96      | 0.00  | 131,346,744.00 | 7,521            | 204,349.00    |
| £ / R            | On 28/09/2018 | Any day expiry          |        |            | 17.49690  |       | 17.49690   |           | 17.47290     | 17.47290       |                   | 14.13      | 0.00  | 0.00           | 0                | 14.00         |
| £ / R            | On 14/12/2018 | Foreign Exchange Future |        |            | 17.73040  |       | 17.73040   |           | 17.70670     | 17.70670       |                   | 14.38      | 0.00  | 0.00           | 0                | 14,284.00     |
| £ / R            | On 18/03/2019 | Foreign Exchange Future |        |            | 18.02900  |       | 18.02900   |           | 18.00330     | 18.00330       |                   | 14.96      | 0.00  | 0.00           | 0                | 4,932.00      |
| £ / R            | On 14/06/2019 | Foreign Exchange Future |        |            | 18.30860  |       | 18.30860   |           | 18.28310     | 18.28310       |                   | 15.66      | 0.00  | 0.00           | 0                | 6,156.00      |
| £ / R            | On 16/09/2019 | Foreign Exchange Future |        |            | 18.62070  |       | 18.62070   |           | 18.59380     | 18.59380       |                   | 16.13      | 0.00  | 0.00           | 0                | 895.00        |
| ¥ / R            | On 23/08/2018 | Any day expiry          |        |            | 0.12060   |       | 0.12060    |           | 0.12010      | 0.12010        |                   | 25.67      | 0.00  | 0.00           | 0                | 0.00          |
| ¥ / R            | On 06/09/2018 | Any day expiry          |        |            | 0.12100   |       | 0.12100    |           | 0.12000      | 0.12000        |                   | 21.35      | 0.00  | 0.00           | 0                | 0.00          |
| ¥ / R            | On 17/09/2018 | Foreign Exchange Future |        |            | 0.12124   |       | 0.12124    |           | 0.12065      | 0.12065        |                   | 21.38      | 0.00  | 27,885.66      | 230              | 115.00        |
| ¥ / R            | On 14/12/2018 | Foreign Exchange Future |        |            | 0.12340   |       | 0.12340    |           | 0.12281      | 0.12281        |                   | 18.78      | 0.00  | 0.00           | 0                | 0.00          |
| ¥ / R            | On 18/03/2019 | Foreign Exchange Future |        |            | 0.12589   |       | 0.12589    |           | 0.12527      | 0.12527        |                   | 20.63      | 0.00  | 0.00           | 0                | 0.00          |
| ¥ / R            | On 14/06/2019 | Foreign Exchange Future |        |            | 0.12823   |       | 0.12823    |           | 0.12760      | 0.12760        |                   | 20.21      | 0.00  | 0.00           | 0                | 0.00          |
| € / R            | On 07/09/2018 | Any day expiry          |        |            | 15.58480  |       | 15.58480   |           | 15.51740     | 15.51740       |                   | 13.88      | 0.00  | 0.00           | 0                | 34.00         |
| € / R            | On 11/09/2018 | Any day expiry          |        |            | 15.59770  |       | 15.59770   |           | 15.53010     | 15.53010       |                   | 13.80      | 0.00  | 0.00           | 0                | 0.00          |
| € / R            | On 17/09/2018 | Foreign Exchange Future |        |            | 15.61690  |       | 15.61690   |           | 15.54930     | 15.54930       |                   | 13.78      | 0.00  | 796,461.90     | 51               | 130,825.00    |
| € / R            | On 17/09/2018 | Foreign Exchange Future | 13.50  | Put        | 1.65030   |       | 0.00165    |           | 2.31190      | 0.00231        | 1.650             | 17.12      | 0.01  | 0.00           | 0                | 29,734.00     |
| € / R            | On 17/09/2018 | Foreign Exchange Future | 14.25  | Put        | 10.84640  |       | 0.01085    |           | 13.34810     | 0.01335        | 10.846            | 15.00      | 0.03  | 0.00           | 0                | 57,090.00     |
| € / R            | On 17/09/2018 | Foreign Exchange Future | 15.85  | Put        | 436.10670 |       | 0.43611    |           | 493.28260    | 0.49328        | 436.107           | 14.35      | 0.61  | 0.00           | 0                | 86,824.00     |
| € / R            | On 17/09/2018 | Foreign Exchange Future | 16.76  | Call       | 42.24430  |       | 0.04224    |           | 42.73270     | 0.04273        | 42.244            | 16.25      | 0.11  | 0.00           | 0                | 29,734.00     |
| € / R            | On 17/09/2018 | Foreign Exchange Future | 19.56  | Call       | 1.78340   |       | 0.00178    |           | 2.07960      | 0.00208        | 1.783             | 24.95      | 0.00  | 0.00           | 0                | 86,824.00     |
| € / R            | On 25/09/2018 | Any day expiry          |        |            | 15.64260  |       | 15.64260   |           | 15.57480     | 15.57480       |                   | 13.88      | 0.00  | 0.00           | 0                | 0.00          |
| € / R            | On 14/12/2018 | Foreign Exchange Future |        |            | 15.90290  |       | 15.90290   |           | 15.83420     | 15.83420       |                   | 14.30      | 0.00  | 1,113,203.00   | 70               | 35,433.00     |
| € / R            | On 18/03/2019 | Foreign Exchange Future |        |            | 16.22510  |       | 16.22510   |           | 16.15370     | 16.15370       |                   | 14.50      | 0.00  | 0.00           | 0                | 4,686.00      |
| € / R            | On 18/03/2019 | Foreign Exchange Future | 16.00  | Call       | 837.22940 |       | 0.83723    |           | 798.71890    | 0.79872        | 837.229           | 14.29      | 0.57  | 0.00           | 0                | 650.00        |
| € / R            | On 14/06/2019 | Foreign Exchange Future |        |            | 16.53210  |       | 16.53210   |           | 16.45970     | 16.45970       |                   | 14.74      | 0.00  | 0.00           | 0                | 5,256.00      |
| 5Y STND          | On 21/12/2021 | Interest Rate Swap      |        |            | 97.51000  |       | 97.51000   |           | 97.47000     | 97.47000       |                   |            | 0.00  | 0.00           | 0                | 51.00         |
| AL37             | On 01/11/2018 | Index Future            |        |            | 595.12300 |       | 595.12300  |           | 595.93600    | 595.93600      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL37             | On 07/02/2019 | Index Future            |        |            | 606.63200 |       | 606.63200  |           | 607.46300    | 607.46300      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL37             | On 02/05/2019 | Index Future            |        |            | 616.72600 |       | 616.72600  |           | 617.58700    | 617.58700      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 01/11/2018 | Index Future            |        |            | 694.01000 |       | 694.01000  |           | 695.88000    | 695.88000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 07/02/2019 | Index Future            |        |            | 707.43100 |       | 707.43100  |           | 709.34000    | 709.34000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 02/05/2019 | Index Future            |        |            | 719.20300 |       | 719.20300  |           | 721.16200    | 721.16200      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ALBI             | On 01/11/2018 | Index Future            |        |            | 629.48900 |       | 629.48900  |           | 631.76900    | 631.76900      |                   |            | 0.00  | 0.00           | 0                | 863.00        |
| ALBI             | On 07/02/2019 | Index Future            |        |            | 641.66300 |       | 641.66300  |           | 643.99000    | 643.99000      |                   |            | 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 |
|---------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| ALBI                | On 02/05/2019 | Index Future            | 652.34100 |       | 652.34100  |           | 654.72300    | 654.72300      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| AU\$ / R            | On 17/09/2018 | Foreign Exchange Future | 9.95410   |       | 9.95410    |           | 9.89860      | 9.89860        |                   | 11.03      | 0.00  | 1,343,803.50 | 135              | 12,187.00     |
| AU\$ / R            | On 14/12/2018 | Foreign Exchange Future | 10.06990  |       | 10.06990   |           | 10.01410     | 10.01410       |                   | 11.14      | 0.00  | 0.00         | 0                | 11,417.00     |
| AU\$ / R            | On 18/03/2019 | Foreign Exchange Future | 10.19910  |       | 10.19910   |           | 10.14220     | 10.14220       |                   | 11.65      | 0.00  | 0.00         | 0                | 400.00        |
| AU\$ / R            | On 14/06/2019 | Foreign Exchange Future | 10.32430  |       | 10.32430   |           | 10.26700     | 10.26700       |                   | 12.27      | 0.00  | 0.00         | 0                | 4,929.00      |
| CAD/ R              | On 14/12/2018 | Foreign Exchange Future | 10.49780  |       | 10.49780   |           | 10.43980     | 10.43980       |                   | 12.32      | 0.00  | 52,489.00    | 5                | 590.00        |
| CAD/ R              | On 18/03/2019 | Foreign Exchange Future | 10.63850  |       | 10.63850   |           | 10.57940     | 10.57940       |                   | 12.89      | 0.00  | 0.00         | 0                | 0.00          |
| CF CANDO CC01       | On 15/10/2018 | Can-Do Future           | 405.90540 |       | 405.90540  |           | 407.08380    | 407.08380      |                   |            | 0.00  | 0.00         | 0                | 25,000.00     |
| CHF / R             | On 17/09/2018 | Foreign Exchange Future | 13.56170  |       | 13.56170   |           | 13.51460     | 13.51460       |                   | 14.05      | 0.00  | 0.00         | 0                | 1,975.00      |
| CHF / R             | On 14/12/2018 | Foreign Exchange Future | 13.82240  |       | 13.82240   |           | 13.77500     | 13.77500       |                   | 14.56      | 0.00  | 0.00         | 0                | 650.00        |
| CHF / R             | On 18/03/2019 | Foreign Exchange Future | 14.11710  |       | 14.11710   |           | 14.06820     | 14.06820       |                   | 15.04      | 0.00  | 0.00         | 0                | 0.00          |
| CHF / R             | On 14/06/2019 | Foreign Exchange Future | 14.39840  |       | 14.39840   |           | 14.34920     | 14.34920       |                   | 15.49      | 0.00  | 0.00         | 0                | 150.00        |
| CNH / R             | On 17/09/2018 | Foreign Exchange Future | 1.95910   |       | 1.95910    |           | 1.95320      | 1.95320        |                   | 12.03      | 0.00  | 0.00         | 0                | 0.00          |
| CNH / R             | On 14/12/2018 | Foreign Exchange Future | 1.97860   |       | 1.97860    |           | 1.97300      | 1.97300        |                   | 12.56      | 0.00  | 0.00         | 0                | 0.00          |
| CNH / R             | On 18/03/2019 | Foreign Exchange Future | 1.99940   |       | 1.99940    |           | 1.99370      | 1.99370        |                   | 12.95      | 0.00  | 0.00         | 0                | 0.00          |
| CNH / R             | On 14/06/2019 | Foreign Exchange Future | 2.01890   |       | 2.01890    |           | 2.01320      | 2.01320        |                   | 13.54      | 0.00  | 0.00         | 0                | 0.00          |
| CURRENCY CANDO CX05 | On 06/11/2018 | Can-Do Future           | 180.00000 |       | 180.00000  |           | 180.00000    | 180.00000      |                   |            | 0.00  | 4,449,500.00 | 25,000           | 25,000.00     |
| DKK / R             | On 17/09/2018 | Foreign Exchange Future | 2.10050   |       | 2.10050    |           | 2.09090      | 2.09090        |                   | 13.01      | 0.00  | 0.00         | 0                | 245.00        |
| DKK / R             | On 14/12/2018 | Foreign Exchange Future | 2.14080   |       | 2.14080    |           | 2.13070      | 2.13070        |                   | 13.34      | 0.00  | 0.00         | 0                | 235.00        |
| DKK / R             | On 18/03/2019 | Foreign Exchange Future | 2.18450   |       | 2.18450    |           | 2.17440      | 2.17440        |                   | 13.81      | 0.00  | 0.00         | 0                | 0.00          |
| DKK / R             | On 14/06/2019 | Foreign Exchange Future | 2.22670   |       | 2.22670    |           | 2.21650      | 2.21650        |                   | 14.42      | 0.00  | 0.00         | 0                | 0.00          |
| E170                | On 01/08/2021 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES23                | On 25/01/2023 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES23A               | On 25/01/2023 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES26                | On 25/01/2023 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES26A               | On 02/04/2026 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES33                | On 02/08/2018 | Bond Future             | 10.75000  |       | 78.92237   |           | 10.75000     | 78.92237       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES33                | On 01/11/2018 | Bond Future             | 10.89407  |       | 76.34528   |           | 10.83966     | 76.66852       |                   |            | 0.00  | 0.00         | 0                | 9,466.00      |
| ES33                | On 07/02/2019 | Bond Future             | 11.02192  |       | 77.82153   |           | 10.96530     | 78.15142       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES33                | On 02/05/2019 | Bond Future             | 11.13116  |       | 75.32646   |           | 11.07229     | 75.66393       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES33                | On 15/09/2033 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |

| 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ES33A            | On 15/09/2033 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 02/08/2018 | Bond Future             | 10.96000  |       | 81.72921   |           | 10.96000     | 81.72921       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 01/11/2018 | Bond Future             | 11.11096  |       | 78.63204   |           | 11.05131     | 79.03672       |                   |            | 0.00  | 0.00        | 0                | 7,957.00      |
| ES42             | On 07/02/2019 | Bond Future             | 11.23095  |       | 80.15230   |           | 11.16895     | 80.56525       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 02/05/2019 | Bond Future             | 11.33853  |       | 77.22542   |           | 11.27410     | 77.64742       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 01/11/2018 | GOVI                    | 624.93000 |       | 624.93000  |           | 627.37800    | 627.37800      |                   |            | 0.00  | 0.00        | 0                | 465.00        |
| GOVI             | On 07/02/2019 | GOVI                    | 637.01500 |       | 637.01500  |           | 639.51400    | 639.51400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 02/05/2019 | GOVI                    | 647.61600 |       | 647.61600  |           | 650.17200    | 650.17200      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 17/09/2018 | Foreign Exchange Future | 1.71850   |       | 1.71850    |           | 1.70570      | 1.70570        |                   | 14.63      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 14/12/2018 | Foreign Exchange Future | 1.74090   |       | 1.74090    |           | 1.72770      | 1.72770        |                   | 15.34      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 18/03/2019 | Foreign Exchange Future | 1.76450   |       | 1.76450    |           | 1.75090      | 1.75090        |                   | 15.24      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 14/06/2019 | Foreign Exchange Future | 1.78630   |       | 1.78630    |           | 1.77260      | 1.77260        |                   | 15.73      | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 02/08/2018 | Bond Future             | 130.65444 |       | 130.65444  |           | 130.65444    | 130.65444      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 01/11/2018 | Bond Future             | 133.38794 |       | 133.38794  |           | 133.00318    | 133.00318      |                   |            | 0.00  | 0.00        | 0                | 365.00        |
| I2025            | On 07/02/2019 | Bond Future             | 134.57645 |       | 134.57645  |           | 134.18487    | 134.18487      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 02/05/2019 | Bond Future             | 136.83951 |       | 136.83951  |           | 136.44482    | 136.44482      |                   |            | 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 02/08/2018 | Bond Future             | 99.57968  |       | 99.57968   |           | 99.57968     | 99.57968       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 01/11/2018 | Bond Future             | 100.50384 |       | 100.50384  |           | 100.51466    | 100.51466      |                   |            | 0.00  | 0.00        | 0                | 1,600.00      |
| I2029            | On 07/02/2019 | Bond Future             | 102.46498 |       | 102.46498  |           | 102.47643    | 102.47643      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 02/05/2019 | Bond Future             | 103.11558 |       | 103.11558  |           | 103.12986    | 103.12986      |                   |            | 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 02/08/2018 | Bond Future             | 103.12035 |       | 103.12035  |           | 103.12035    | 103.12035      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 01/11/2018 | Bond Future             | 104.29937 |       | 104.29937  |           | 103.85608    | 103.85608      |                   |            | 0.00  | 0.00        | 0                | 5,770.00      |
| I2033            | On 07/02/2019 | Bond Future             | 106.33469 |       | 106.33469  |           | 105.88330    | 105.88330      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 02/05/2019 | Bond Future             | 106.97823 |       | 106.97823  |           | 106.52195    | 106.52195      |                   |            | 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 02/08/2018 | Bond Future             | 122.96139 |       | 122.96139  |           | 122.96139    | 122.96139      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 01/11/2018 | Bond Future             | 124.96651 |       | 124.96651  |           | 125.75112    | 125.75112      |                   |            | 0.00  | 0.00        | 0                | 9,641.00      |
| I2038            | On 07/02/2019 | Bond Future             | 125.81385 |       | 125.81385  |           | 126.61447    | 126.61447      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 02/05/2019 | Bond Future             | 127.92952 |       | 127.92952  |           | 128.74682    | 128.74682      |                   |            | 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 02/08/2018 | Bond Future             | 117.36581 |       | 117.36581  |           | 117.36581    | 117.36581      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 01/11/2018 | Bond Future             | 119.43233 |       | 119.43233  |           | 119.44518    | 119.44518      |                   |            | 0.00  | 0.00        | 0                | 11,966.00     |

| Contract Details | Strike        | Call / Put              | MTM | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2046            | On 07/02/2019 | Bond Future             |     | 121.76288 | 121.76288  |           | 121.77649    | 121.77649      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 02/05/2019 | Bond Future             |     | 122.12497 | 122.12497  |           | 122.14212    | 122.14212      |                   |            | 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 02/08/2018 | Bond Future             |     | 121.16371 | 121.16371  |           | 121.16371    | 121.16371      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 01/11/2018 | Bond Future             |     | 126.11783 | 126.11783  |           | 125.05917    | 125.05917      |                   |            | 0.00  | 0.00        | 0                | 9,854.00      |
| I2050            | On 07/02/2019 | Bond Future             |     | 126.80736 | 126.80736  |           | 125.72876    | 125.72876      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 02/05/2019 | Bond Future             |     | 128.93966 | 128.93966  |           | 127.84621    | 127.84621      |                   |            | 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 01/11/2018 | Index Future            |     | 256.67600 | 256.67600  |           | 256.51100    | 256.51100      |                   |            | 0.00  | 0.00        | 0                | 743.00        |
| IGOV             | On 07/02/2019 | Index Future            |     | 261.68500 | 261.68500  |           | 261.51800    | 261.51800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| IGOV             | On 02/05/2019 | Index Future            |     | 266.08700 | 266.08700  |           | 265.92300    | 265.92300      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 19/09/2018 | Jibar Tradeable Future  |     | 7.07000   | 92.93000   |           | 7.07000      | 92.93000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 19/12/2018 | Jibar Tradeable Future  |     | 7.01000   | 92.99000   |           | 7.01000      | 92.99000       |                   |            | 0.00  | 0.00        | 0                | 35,000.00     |
| JIBAR FUTURE     | On 20/03/2019 | Jibar Tradeable Future  |     | 7.01000   | 92.99000   |           | 7.01000      | 92.99000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 19/06/2019 | Jibar Tradeable Future  |     | 7.03000   | 92.97000   |           | 7.03000      | 92.97000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| KES / R          | On 17/09/2018 | Foreign Exchange Future |     | 0.13320   | 0.13320    |           | 0.13240      | 0.13240        |                   |            | 0.00  | 0.00        | 0                | 562.00        |
| KES / R          | On 14/12/2018 | Foreign Exchange Future |     | 0.13240   | 0.13240    |           | 0.13170      | 0.13170        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| KES / R          | On 18/03/2019 | Foreign Exchange Future |     | 0.13190   | 0.13190    |           | 0.13110      | 0.13110        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| KES / R          | On 14/06/2019 | Foreign Exchange Future |     | 0.13100   | 0.13100    |           | 0.13030      | 0.13030        |                   |            | 0.00  | 0.00        | 0                | 1,093.00      |
| NOK/R            | On 17/09/2018 | Foreign Exchange Future |     | 1.63830   | 1.63830    |           | 1.62830      | 1.62830        |                   | 12.25      | 0.00  | 0.00        | 0                | 0.00          |
| NOK/R            | On 14/12/2018 | Foreign Exchange Future |     | 1.66260   | 1.66260    |           | 1.65250      | 1.65250        |                   | 12.24      | 0.00  | 0.00        | 0                | 0.00          |
| NOK/R            | On 18/03/2019 | Foreign Exchange Future |     | 1.68880   | 1.68880    |           | 1.67850      | 1.67850        |                   | 13.08      | 0.00  | 0.00        | 0                | 0.00          |
| NOK/R            | On 14/06/2019 | Foreign Exchange Future |     | 1.71370   | 1.71370    |           | 1.70350      | 1.70350        |                   | 13.72      | 0.00  | 0.00        | 0                | 0.00          |
| NZ\$ / R         | On 17/09/2018 | Foreign Exchange Future |     | 9.06840   | 9.06840    |           | 9.02840      | 9.02840        |                   | 12.20      | 0.00  | 0.00        | 0                | 0.00          |
| NZ\$ / R         | On 14/12/2018 | Foreign Exchange Future |     | 9.17360   | 9.17360    |           | 9.13310      | 9.13310        |                   | 12.42      | 0.00  | 0.00        | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2019 | Foreign Exchange Future |     | 9.29190   | 9.29190    |           | 9.25050      | 9.25050        |                   | 13.00      | 0.00  | 0.00        | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2019 | Foreign Exchange Future |     | 9.40620   | 9.40620    |           | 9.36470      | 9.36470        |                   | 13.68      | 0.00  | 0.00        | 0                | 0.00          |
| PULA / R         | On 17/09/2018 | Foreign Exchange Future |     | 1.29650   | 1.29650    |           | 1.29410      | 1.29410        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| PULA / R         | On 14/12/2018 | Foreign Exchange Future |     | 1.30480   | 1.30480    |           | 1.30250      | 1.30250        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| PULA / R         | On 18/03/2019 | Foreign Exchange Future |     | 1.31450   | 1.31450    |           | 1.31210      | 1.31210        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| PULA / R         | On 14/06/2019 | Foreign Exchange Future |     | 1.32290   | 1.32290    |           | 1.32050      | 1.32050        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| QUANTO £ / \$    | On 17/09/2018 | Foreign Exchange Future |     | 1.29610   | 1.29610    |           | 1.30410      | 1.30410        |                   |            | 0.00  | 0.00        | 0                | 14.00         |
| QUANTO € / \$    | On 17/09/2018 | Foreign Exchange Future |     | 1.15900   | 1.15900    |           | 1.16270      | 1.16270        |                   |            | 0.00  | 23,180.00   | 20               | 210.00        |
| R / ¥            | On 23/08/2018 | Any day expiry          |     | 8.28900   | 8.28900    | 0.12031   | 8.32940      | 8.32940        |                   | 16.31      | 0.00  | 0.00        | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield     | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta          | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|----------------|-------------|------------------|---------------|
| R / ¥            | On 23/08/2018 | Any day expiry          | 8.07   | Put        | 466.48780   | 0.04665   | 0.12031    | 452.88740   | 0.04529      | 466.488        | 18.08             | 0.24       | 0.00           | 0           | 13,000.00        |               |
| R / ¥            | On 23/08/2018 | Any day expiry          | 8.27   | Call       | 1,276.28960 | 0.12763   | 0.12031    | 1,598.95210 | 0.15990      | 1,276.290      | 16.54             | 0.53       | 0.00           | 0           | 13,000.00        |               |
| R / ¥            | On 23/08/2018 | Any day expiry          | 8.35   | Call       | 881.15380   | 0.08812   | 0.12031    | 1,153.03620 | 0.11530      | 881.154        | 16.21             | 0.42       | 0.00           | 0           | 20,000.00        |               |
| R / ¥            | On 06/09/2018 | Any day expiry          |        |            | 8.26600     | 8.26600   | 0.12031    | 8.26210     | 8.26210      |                | 16.03             | 0.00       | 0.00           | 0           | 0.00             |               |
| R / ¥            | On 06/09/2018 | Any day expiry          | 8.26   | Call       | 1,593.08250 | 0.15931   | 0.12031    | 0.00000     | 0.00000      | 1,593.083      | 16.27             | 0.52       | 256,258,746.08 | 50,000      | 25,000.00        |               |
| R / ¥EN          | On 17/09/2018 | Foreign Exchange Future |        |            | 8.24800     | 8.24800   | 0.12031    | 8.28820     | 8.28820      |                | 16.16             | 0.00       | 0.00           | 0           | 0.00             |               |
| R186             | On 02/08/2018 | Bond Future             |        |            | 8.72500     | 111.71820 |            | 8.72500     | 111.71820    |                | 6.66              | 0.00       | 0.00           | 0           | 0.00             |               |
| R186             | On 01/11/2018 | Bond Future             |        |            | 8.79526     | 113.68744 |            | 8.74977     | 113.96449    |                | 7.33              | 0.00       | 0.00           | 0           | 63,168.00        |               |
| R186             | On 01/11/2018 | Bond Future             | 7.96   | Call       | 144.98000   | 0.14498   |            | 181.73000   | 0.18173      | 144.980        | 6.68              | 0.09       | 0.00           | 0           | 5,000.00         |               |
| R186             | On 01/11/2018 | Bond Future             | 8.46   | Call       | 768.37000   | 0.76837   |            | 882.02000   | 0.88202      | 768.370        | 7.13              | 0.31       | 0.00           | 0           | 5,000.00         |               |
| R186             | On 01/11/2018 | Bond Future             | 8.90   | Put        | 1,345.85000 | 1.34585   |            | 1,257.36000 | 1.25736      | 1,345.850      | 7.44              | 0.43       | 0.00           | 0           | 2,500.00         |               |
| R186             | On 01/11/2018 | Bond Future             | 9.14   | Put        | 846.56000   | 0.84656   |            | 789.86000   | 0.78986      | 846.560        | 7.67              | 0.31       | 0.00           | 0           | 5,000.00         |               |
| R186             | On 07/02/2019 | Bond Future             |        |            | 8.87118     | 110.58073 |            | 8.82328     | 110.86377    |                | 7.66              | 0.00       | 0.00           | 0           | 719.00           |               |
| R186             | On 02/05/2019 | Bond Future             |        |            | 8.94035     | 112.42001 |            | 8.88980     | 112.71075    |                | 7.33              | 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       | 0.00           | 0           | 0.00             |               |
| R186/R207        | On 21/12/2026 | Price Contribution      |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                | 0.00              | 0.00       | 0.00           | 0           | 0.00             |               |
| R186/R208        | On 21/12/2026 | Price Contribution      |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                | 0.00              | 0.00       | 0.00           | 0           | 0.00             |               |
| R197             | On 02/08/2018 | Bond Future             |        |            | 297.45170   | 297.45170 |            | 297.45170   | 297.45170    |                | 0.00              | 0.00       | 0.00           | 0           | 0.00             |               |
| R197             | On 01/11/2018 | Bond Future             |        |            | 303.46411   | 303.46411 |            | 303.64192   | 303.64192    |                | 0.00              | 0.00       | 0.00           | 0           | 2,350.00         |               |
| R197             | On 07/02/2019 | Bond Future             |        |            | 302.03510   | 302.03510 |            | 302.21776   | 302.21776    |                | 0.00              | 0.00       | 0.00           | 0           | 0.00             |               |
| R197             | On 02/05/2019 | Bond Future             |        |            | 307.11381   | 307.11381 |            | 307.30751   | 307.30751    |                | 0.00              | 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       | 0.00           | 0           | 0.00             |               |
| R202             | On 02/08/2018 | Bond Future             |        |            | 232.94679   | 232.94679 |            | 232.94679   | 232.94679    |                | 0.00              | 0.00       | 0.00           | 0           | 0.00             |               |
| R202             | On 01/11/2018 | Bond Future             |        |            | 237.67475   | 237.67475 |            | 237.69994   | 237.69994    |                | 0.00              | 0.00       | 0.00           | 0           | 10,129.00        |               |
| R202             | On 07/02/2019 | Bond Future             |        |            | 238.40824   | 238.40824 |            | 238.43500   | 238.43500    |                | 0.00              | 0.00       | 0.00           | 0           | 0.00             |               |
| R202             | On 02/05/2019 | Bond Future             |        |            | 242.41733   | 242.41733 |            | 242.45087   | 242.45087    |                | 0.00              | 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       | 0.00           | 0           | 0.00             |               |
| R2023            | On 02/08/2018 | Bond Future             |        |            | 8.18000     | 101.74954 |            | 8.18000     | 101.74954    |                | 3.46              | 0.00       | 0.00           | 0           | 0.00             |               |
| R2023            | On 01/11/2018 | Bond Future             |        |            | 8.25249     | 99.62258  |            | 8.21128     | 99.76827     |                | 4.09              | 0.00       | 2,490,564.50   | 25          | 41,128.00        |               |
| R2023            | On 07/02/2019 | Bond Future             |        |            | 8.33592     | 101.54896 |            | 8.29125     | 101.69803    |                | 4.06              | 0.00       | 0.00           | 0           | 0.00             |               |
| R2023            | On 02/05/2019 | Bond Future             |        |            | 8.40563     | 99.31082  |            | 8.35700     | 99.46501     |                | 4.13              | 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       | 0.00           | 0           | 0.00             |               |
| R2030            | On 02/08/2018 | Bond Future             |        |            | 9.12500     | 92.24614  |            | 9.12500     | 92.24614     |                | 9.18              | 0.00       | 0.00           | 0           | 0.00             |               |
| R2030            | On 01/11/2018 | Bond Future             |        |            | 9.21242     | 93.73221  |            | 9.16212     | 94.06073     |                | 9.94              | 0.00       | 0.00           | 0           | 48,246.00        |               |
| R2030            | On 07/02/2019 | Bond Future             |        |            | 9.28498     | 91.53526  |            | 9.23260     | 91.87061     |                | 10.48             | 0.00       | 0.00           | 0           | 167.00           |               |
| R2030            | On 02/05/2019 | Bond Future             |        |            | 9.35262     | 93.05762  |            | 9.29803     | 93.40108     |                | 10.34             | 0.00       | 0.00           | 0           | 0.00             |               |

| Contract Details | Strike        | Call / Put         | MTM       | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value      | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R2030            | On 31/01/2030 | Price Contribution | 100.00000 |       | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R2032            | On 02/08/2018 | Bond Future        | 9.31000   |       | 94.79116    |           | 9.31000      | 94.79116       |                   | 9.91       | 0.00  | 0.00             | 0                | 0.00          |
| R2032            | On 01/11/2018 | Bond Future        | 9.40096   |       | 92.15576    |           | 9.35600      | 92.47431       |                   | 11.12      | 0.00  | 0.00             | 0                | 35,788.00     |
| R2032            | On 07/02/2019 | Bond Future        | 9.47637   |       | 93.93762    |           | 9.42966      | 94.26286       |                   | 11.28      | 0.00  | 0.00             | 0                | 456.00        |
| R2032            | On 02/05/2019 | Bond Future        | 9.54232   |       | 91.34488    |           | 9.49374      | 91.67804       |                   | 11.71      | 0.00  | 0.00             | 0                | 0.00          |
| R2032            | On 31/03/2032 | Price Contribution | 100.00000 |       | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R2035            | On 02/08/2018 | Bond Future        | 9.44000   |       | 99.16048    |           | 9.44000      | 99.16048       |                   | 10.53      | 0.00  | 0.00             | 0                | 0.00          |
| R2035            | On 01/11/2018 | Bond Future        | 9.53610   |       | 96.20243    |           | 9.48602      | 96.59744       |                   | 11.87      | 0.00  | 0.00             | 0                | 68,063.00     |
| R2035            | On 07/02/2019 | Bond Future        | 9.61288   |       | 98.06266    |           | 9.56092      | 98.46592       |                   | 12.07      | 0.00  | 0.00             | 0                | 298.00        |
| R2035            | On 02/05/2019 | Bond Future        | 9.67581   |       | 95.19627    |           | 9.62196      | 95.60876       |                   | 12.57      | 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 02/08/2018 | Bond Future        | 9.50500   |       | 91.48535    |           | 9.50500      | 91.48535       |                   | 11.56      | 0.00  | 0.00             | 0                | 0.00          |
| R2037            | On 01/11/2018 | Bond Future        | 9.60129   |       | 92.84322    |           | 9.54605      | 93.28214       |                   | 12.46      | 0.00  | 0.00             | 0                | 49,354.00     |
| R2037            | On 07/02/2019 | Bond Future        | 9.67198   |       | 90.37852    |           | 9.61480      | 90.82636       |                   | 13.27      | 0.00  | 0.00             | 0                | 650.00        |
| R2037            | On 02/05/2019 | Bond Future        | 9.73655   |       | 91.88160    |           | 9.67737      | 92.33939       |                   | 13.22      | 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          |
| R204             | On 02/08/2018 | Bond Future        | 6.55000   |       | 101.52230   |           | 6.55000      | 101.52230      |                   | 0.15       | 0.00  | 0.00             | 0                | 0.00          |
| R204             | On 21/12/2018 | Price Contribution | 100.00000 |       | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R204/R203        | On 21/12/2018 | 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 02/08/2018 | Bond Future        | 9.59000   |       | 94.83767    |           | 9.59000      | 94.83767       |                   | 11.99      | 0.00  | 0.00             | 0                | 0.00          |
| R2040            | On 01/11/2018 | Bond Future        | 9.69148   |       | 96.19172    |           | 9.63627      | 96.66256       |                   | 12.96      | 0.00  | 0.00             | 0                | 19,698.00     |
| R2040            | On 01/11/2018 | Bond Future        | 8.50      | Call  | 45.46000    | 0.04546   | 64.02000     | 0.06402        | 45.460            | 11.09      | 0.02  | 0.00             | 0                | 2,950.00      |
| R2040            | On 01/11/2018 | Bond Future        | 9.10      | Call  | 613.22000   | 0.61322   | 740.70000    | 0.74070        | 613.220           | 12.30      | 0.20  | 0.00             | 0                | 2,950.00      |
| R2040            | On 01/11/2018 | Bond Future        | 9.20      | Call  | 828.09000   | 0.82809   | 983.04000    | 0.98304        | 828.090           | 12.51      | 0.25  | 0.00             | 0                | 3,540.00      |
| R2040            | On 01/11/2018 | Bond Future        | 9.80      | Call  | 2,983.85000 | 2.98385   | 3,301.33000  | 3.30133        | 2,983.850         | 13.41      | 0.57  | 0.00             | 0                | 3,540.00      |
| R2040            | On 07/02/2019 | Bond Future        | 9.76235   |       | 93.54113    |           | 9.70523      | 94.02152       |                   | 13.84      | 0.00  | 0.00             | 0                | 100.00        |
| R2040            | On 02/05/2019 | Bond Future        | 9.82686   |       | 95.09678    |           | 9.76777      | 95.58782       |                   | 13.81      | 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 02/08/2018 | Bond Future        | 9.62000   |       | 91.94429    |           | 9.62000      | 91.94429       |                   | 12.63      | 0.00  | 0.00             | 0                | 0.00          |
| R2044            | On 01/11/2018 | Bond Future        | 9.72446   |       | 93.19625    |           | 9.66925      | 93.67495       |                   | 13.66      | 0.00  | 0.00             | 0                | 38,615.00     |
| R2044            | On 07/02/2019 | Bond Future        | 9.79288   |       | 90.61299    |           | 9.73579      | 91.10155       |                   | 14.61      | 0.00  | 0.00             | 0                | 108.00        |
| R2044            | On 02/05/2019 | Bond Future        | 9.85499   |       | 92.12002    |           | 9.79601      | 92.61909       |                   | 14.59      | 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 02/08/2018 | Bond Future        | 9.61500   |       | 95.35636    |           | 9.61500      | 95.35636       |                   | 12.51      | 0.00  | 0.00             | 0                | 0.00          |
| R2048            | On 01/11/2018 | Bond Future        | 9.72081   |       | 92.22638    |           | 9.66044      | 92.76416       |                   | 14.18      | 0.00  | 1,106,716,560.00 | 12,000           | 96,842.00     |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value      | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R2048            | On 07/02/2019 | Bond Future        |        |            | 9.79098     |       | 94.00979   |           | 9.72856      | 94.55846       |                   | 14.48      | 0.00  | 0.00             | 0                | 0.00          |
| R2048            | On 02/05/2019 | Bond Future        |        |            | 9.84825     |       | 91.13937   |           | 9.78384      | 91.69961       |                   | 15.16      | 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 02/08/2018 | Bond Future        |        |            | 7.52000     |       | 100.08436  |           | 7.52000      | 100.08436      |                   | 0.71       | 0.00  | 0.00             | 0                | 0.00          |
| R207             | On 01/11/2018 | Bond Future        |        |            | 7.58685     |       | 101.85342  |           | 7.52769      | 101.91953      |                   | 0.72       | 0.00  | 0.00             | 0                | 19,140.00     |
| R207             | On 07/02/2019 | Bond Future        |        |            | 7.67758     |       | 100.17790  |           | 7.59980      | 100.24586      |                   | 0.71       | 0.00  | 0.00             | 0                | 0.00          |
| R207             | On 02/05/2019 | Bond Future        |        |            | 7.82961     |       | 101.84424  |           | 7.72088      | 101.91601      |                   | 0.61       | 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 02/08/2018 | Bond Future        |        |            | 7.81500     |       | 99.86231   |           | 7.81500      | 99.86231       |                   | 1.68       | 0.00  | 0.00             | 0                | 0.00          |
| R208             | On 01/11/2018 | Bond Future        |        |            | 7.89350     |       | 98.22076   |           | 7.84511      | 98.32316       |                   | 1.96       | 0.00  | 2,062,635.96     | 21               | 28,717.00     |
| R208             | On 07/02/2019 | Bond Future        |        |            | 7.98285     |       | 100.11994  |           | 7.92753      | 100.22486      |                   | 2.01       | 0.00  | 0.00             | 0                | 0.00          |
| R208             | On 02/05/2019 | Bond Future        |        |            | 8.07253     |       | 98.38571   |           | 8.00844      | 98.49499       |                   | 2.01       | 0.00  | 0.00             | 0                | 0.00          |
| R208             | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R209             | On 02/08/2018 | Bond Future        |        |            | 9.42000     |       | 75.16622   |           | 9.42000      | 75.16622       |                   | 12.00      | 0.00  | 0.00             | 0                | 0.00          |
| R209             | On 01/11/2018 | Bond Future        |        |            | 9.51351     |       | 73.12852   |           | 9.45829      | 73.49805       |                   | 13.49      | 0.00  | 1,097,659,085.20 | 15,010           | 126,870.00    |
| R209             | On 01/11/2018 | Bond Future        | 8.89   | Call       | 462.11000   |       | 0.46211    |           | 558.75000    | 0.55875        | 462.110           | 12.89      | 0.19  | 0.00             | 0                | 2,000.00      |
| R209             | On 01/11/2018 | Bond Future        | 8.99   | Call       | 622.90000   |       | 0.62290    |           | 740.39000    | 0.74039        | 622.900           | 13.10      | 0.23  | 0.00             | 0                | 760.00        |
| R209             | On 01/11/2018 | Bond Future        | 9.47   | Put        | 2,120.28000 |       | 2.12028    |           | 1,971.09000  | 1.97109        | 2,120.280         | 13.82      | 0.51  | 0.00             | 0                | 760.00        |
| R209             | On 01/11/2018 | Bond Future        | 9.64   | Call       | 2,449.39000 |       | 2.44939    |           | 2,702.20000  | 2.70220        | 2,449.390         | 14.15      | 0.58  | 0.00             | 0                | 2,000.00      |
| R209             | On 01/11/2018 | Bond Future        | 9.82   | Put        | 1,195.67000 |       | 1.19567    |           | 1,108.15000  | 1.10815        | 1,195.670         | 14.54      | 0.33  | 0.00             | 0                | 760.00        |
| R209             | On 01/11/2018 | Bond Future        | 9.98   | Put        | 910.73000   |       | 0.91073    |           | 844.32000    | 0.84432        | 910.730           | 14.91      | 0.27  | 0.00             | 0                | 2,000.00      |
| R209             | On 01/11/2018 | Bond Future        | 10.00  | Put        | 879.95000   |       | 0.87995    |           | 815.87000    | 0.81587        | 879.950           | 14.96      | 0.26  | 0.00             | 0                | 5,850.00      |
| R209             | On 07/02/2019 | Bond Future        |        |            | 9.57989     |       | 74.54246   |           | 9.52283      | 74.91961       |                   | 13.73      | 0.00  | 0.00             | 0                | 340.00        |
| R209             | On 02/05/2019 | Bond Future        |        |            | 9.63747     |       | 72.63451   |           | 9.57854      | 73.01987       |                   | 14.27      | 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 02/08/2018 | Bond Future        |        |            | 185.16734   |       | 185.16734  |           | 185.16734    | 185.16734      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R210             | On 01/11/2018 | Bond Future        |        |            | 186.21949   |       | 186.21949  |           | 186.31890    | 186.31890      |                   |            | 0.00  | 0.00             | 0                | 2,149.00      |
| R210             | On 07/02/2019 | Bond Future        |        |            | 189.85323   |       | 189.85323  |           | 189.95552    | 189.95552      |                   |            | 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       |
|--------------------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| R210                           | On 02/05/2019 | Bond Future             |     | 190.49109 | 190.49109  |           | 190.59991    | 190.59991      |                   |            | 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 02/08/2018 | Bond Future             |     | 153.38131 | 153.38131  |           | 153.38131    | 153.38131      |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| R212                           | On 01/11/2018 | Bond Future             |     | 156.37504 | 156.37504  |           | 156.39515    | 156.39515      |                   |            | 0.00  | 0.00                    | 0                | 3,476.00            |
| R212                           | On 07/02/2019 | Bond Future             |     | 157.27140 | 157.27140  |           | 157.29264    | 157.29264      |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| R212                           | On 02/05/2019 | Bond Future             |     | 159.91603 | 159.91603  |           | 159.94170    | 159.94170      |                   |            | 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 02/08/2018 | Bond Future             |     | 9.22000   | 86.71420   |           | 9.22000      | 86.71420       |                   | 9.62       | 0.00  | 0.00                    | 0                | 0.00                |
| R213                           | On 01/11/2018 | Bond Future             |     | 9.30427   | 84.59222   |           | 9.26440      | 84.84794       |                   | 10.95      | 0.00  | 0.00                    | 0                | 32,893.00           |
| R213                           | On 07/02/2019 | Bond Future             |     | 9.37918   | 86.22794   |           | 9.33773      | 86.48910       |                   | 11.09      | 0.00  | 0.00                    | 0                | 112.00              |
| R213                           | On 02/05/2019 | Bond Future             |     | 9.44065   | 84.11501   |           | 9.39754      | 84.38270       |                   | 11.39      | 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 02/08/2018 | Bond Future             |     | 9.57000   | 74.62953   |           | 9.57000      | 74.62953       |                   | 12.79      | 0.00  | 0.00                    | 0                | 0.00                |
| R214                           | On 01/11/2018 | Bond Future             |     | 9.67472   | 72.35567   |           | 9.61438      | 72.77709       |                   | 14.41      | 0.00  | 0.00                    | 0                | 30,769.00           |
| R214                           | On 07/02/2019 | Bond Future             |     | 9.74360   | 73.75478   |           | 9.68128      | 74.18472       |                   | 14.67      | 0.00  | 0.00                    | 0                | 0.00                |
| R214                           | On 02/05/2019 | Bond Future             |     | 9.79980   | 71.68771   |           | 9.73555      | 72.12672       |                   | 15.30      | 0.00  | 0.00                    | 0                | 0.00                |
| R214                           | On 28/02/2041 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| R214/R209                      | On 28/02/2041 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| SGD / R                        | On 17/09/2018 | Foreign Exchange Future |     | 9.85060   | 9.85060    |           | 9.79960      | 9.79960        |                   | 12.39      | 0.00  | 0.00                    | 0                | 0.00                |
| SGD / R                        | On 14/12/2018 | Foreign Exchange Future |     | 9.98370   | 9.98370    |           | 9.93120      | 9.93120        |                   | 12.66      | 0.00  | 0.00                    | 0                | 0.00                |
| SGD / R                        | On 18/03/2019 | Foreign Exchange Future |     | 10.12930  | 10.12930   |           | 10.07530     | 10.07530       |                   | 12.96      | 0.00  | 0.00                    | 0                | 0.00                |
| SGD / R                        | On 14/06/2019 | Foreign Exchange Future |     | 10.26710  | 10.26710   |           | 10.21270     | 10.21270       |                   | 13.31      | 0.00  | 0.00                    | 0                | 0.00                |
| TRY / R                        | On 17/09/2018 | Foreign Exchange Future |     | 2.54980   | 2.54980    |           | 2.58770      | 2.58770        |                   | 21.99      | 0.00  | 344,223.00              | 135              | 1,500.00            |
| TRY / R                        | On 14/12/2018 | Foreign Exchange Future |     | 2.47490   | 2.47490    |           | 2.51230      | 2.51230        |                   | 21.38      | 0.00  | 0.00                    | 0                | 0.00                |
| TRY / R                        | On 18/03/2019 | Foreign Exchange Future |     | 2.38670   | 2.38670    |           | 2.42630      | 2.42630        |                   | 20.46      | 0.00  | 0.00                    | 0                | 0.00                |
| TRY / R                        | On 14/06/2019 | Foreign Exchange Future |     | 2.30680   | 2.30680    |           | 2.34480      | 2.34480        |                   | 19.60      | 0.00  | 0.00                    | 0                | 0.00                |
| ZMW / R                        | On 17/09/2018 | Foreign Exchange Future |     | 1.31090   | 1.31090    |           | 1.30010      | 1.30010        |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| ZMW / R                        | On 14/12/2018 | Foreign Exchange Future |     | 1.27260   | 1.27260    |           | 1.26260      | 1.26260        |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| ZMW / R                        | On 18/03/2019 | Foreign Exchange Future |     | 1.23190   | 1.23190    |           | 1.22200      | 1.22200        |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| ZMW / R                        | On 14/06/2019 | Foreign Exchange Future |     | 1.19020   | 1.19020    |           | 1.18080      | 1.18080        |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| <b>Total for Derivatives :</b> |               |                         |     |           |            |           |              |                |                   |            |       | <b>3,907,489,539.42</b> | <b>235,515</b>   | <b>5 553 487.00</b> |

| 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 |
|---------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| <b>Grand Total:</b> |        |            |           |            |           |              |                |                   |            |       | 3,907,489,539.42 | 235,515          | 5 553 487.00  |