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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 13/11/2018

| 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 13/11/2018 | Any day expiry |       | 14.46630 | 14.46630    |           | 14.37260     | 14.37260       |                   | 21.80      | 0.00  | 1,010,800.00 | 70               | 0.00          |
| \$ / R             | On 15/11/2018 | Any day expiry |       | 14.46790 | 14.46790    |           | 14.37270     | 14.37270       |                   | 20.61      | 0.00  | 0.00         | 0                | 24.00         |
| \$ / R             | On 15/11/2018 | Any day expiry | 14.34 | Put      | 44.13960    | 0.04414   | 84.75610     | 0.08476        | 44.140            | 22.25      | 0.29  | 0.00         | 0                | 171.00        |
| \$ / R             | On 15/11/2018 | Any day expiry | 14.50 | Call     | 73.02330    | 0.07302   | 57.37870     | 0.05738        | 73.023            | 20.61      | 0.45  | 0.00         | 0                | 171.00        |
| \$ / R             | On 16/11/2018 | Any day expiry |       | 14.46780 | 14.46780    |           | 14.37440     | 14.37440       |                   | 20.09      | 0.00  | 0.00         | 0                | 308.00        |
| \$ / R             | On 16/11/2018 | Any day expiry | 10.83 | Put      | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             | 22.74      | 0.00  | 0.00         | 0                | 51,000.00     |
| \$ / R             | On 16/11/2018 | Any day expiry | 11.67 | Put      | 0.00000     | 0.00000   | 0.00000      | 0.00000        | 0.000             | 23.28      | 0.00  | 0.00         | 0                | 51,000.00     |
| \$ / R             | On 16/11/2018 | Any day expiry | 13.22 | Call     | 1,247.91850 | 1.24792   | 1,154.74980  | 1.15475        | 1,247.919         | 32.35      | 1.00  | 0.00         | 0                | 51,000.00     |
| \$ / R             | On 16/11/2018 | Any day expiry | 14.32 | Call     | 202.73840   | 0.20274   | 145.20640    | 0.14521        | 202.738           | 21.88      | 0.70  | 0.00         | 0                | 15,000.00     |
| \$ / R             | On 16/11/2018 | Any day expiry | 14.72 | Call     | 33.70490    | 0.03370   | 28.83580     | 0.02884        | 33.705            | 22.72      | 0.20  | 0.00         | 0                | 5,000.00      |
| \$ / R             | On 16/11/2018 | Any day expiry | 14.74 | Call     | 30.76950    | 0.03077   | 26.53710     | 0.02654        | 30.769            | 22.96      | 0.19  | 0.00         | 0                | 5,000.00      |
| \$ / R             | On 16/11/2018 | Any day expiry | 14.78 | Call     | 25.64230    | 0.02564   | 22.47610     | 0.02248        | 25.642            | 23.43      | 0.16  | 0.00         | 0                | 30,000.00     |
| \$ / R             | On 16/11/2018 | Any day expiry | 14.89 | Call     | 15.57430    | 0.01557   | 14.26770     | 0.01427        | 15.574            | 24.75      | 0.10  | 0.00         | 0                | 5,000.00      |
| \$ / R             | On 16/11/2018 | Any day expiry | 14.89 | Put      | 437.77430   | 0.43777   | 529.86770    | 0.52987        | 437.774           | 24.75      | 0.90  | 0.00         | 0                | 15,000.00     |
| \$ / R             | On 19/11/2018 | Any day expiry |       | 14.47270 | 14.47270    |           | 14.37960     | 14.37960       |                   | 17.90      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R             | On 20/11/2018 | Any day expiry |       | 14.47430 | 14.47430    |           | 14.38140     | 14.38140       |                   | 18.05      | 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 22/11/2018 | Any day expiry          |            |           | 14.47760     | 14.47760       |                   | 14.38490   | 14.38490 |             | 18.17            | 0.00          | 0.00             | 0          | 179.00     |
| \$ / R           |        |            | On 23/11/2018 | Any day expiry          |            |           | 14.47920     | 14.47920       |                   | 14.38670   | 14.38670 |             | 18.32            | 0.00          | 0.00             | 0          | 0.00       |
| \$ / R           |        |            | On 23/11/2018 | Any day expiry          | 13.67      | Put       | 5.66970      | 0.00567        | 8.33760           | 0.00834    | 5.670    | 18.88       | 0.03             | 0.00          | 0                | 20,000.00  |            |
| \$ / R           |        |            | On 23/11/2018 | Any day expiry          | 14.00      | Put       | 27.18820     | 0.02719        | 44.82350          | 0.04482    | 27.188   | 17.95       | 0.13             | 36,424,618.00 | 20,000           | 0.00       |            |
| \$ / R           |        |            | On 23/11/2018 | Any day expiry          | 14.25      | Put       | 81.13740     | 0.08114        | 0.00000           | 0.00000    | 81.137   | 18.13       | 0.29             | 84,818,444.80 | 20,000           | 20,000.00  |            |
| \$ / R           |        |            | On 28/11/2018 | Any day expiry          |            |           | 14.48810     | 14.48810       |                   | 14.39560   | 14.39560 |             | 18.08            | 0.00          | 0.00             | 0          | 368.00     |
| \$ / R           |        |            | On 28/11/2018 | Any day expiry          | 14.76      | Call      | 115.11660    | 0.11512        | 97.33170          | 0.09733    | 115.117  | 19.07       | 0.32             | 0.00          | 0                | 4,000.00   |            |
| \$ / R           |        |            | On 29/11/2018 | Any day expiry          |            |           | 14.48980     | 14.48980       |                   | 14.39730   | 14.39730 |             | 18.19            | 0.00          | 0.00             | 0          | 461.00     |
| \$ / R           |        |            | On 30/11/2018 | Any day expiry          |            |           | 14.49160     | 14.49160       |                   | 14.39910   | 14.39910 |             | 18.31            | 0.00          | 1,447,590.00     | 100        | 2,627.00   |
| \$ / R           |        |            | On 30/11/2018 | Any day expiry          | 13.00      | Put       | 2.82620      | 0.00283        | 3.91590           | 0.00392    | 2.826    | 22.39       | 0.01             | 0.00          | 0                | 500.00     |            |
| \$ / R           |        |            | On 30/11/2018 | Any day expiry          | 13.80      | Put       | 20.10300     | 0.02010        | 34.19590          | 0.03420    | 20.103   | 16.61       | 0.08             | 0.00          | 0                | 1,000.00   |            |
| \$ / R           |        |            | On 30/11/2018 | Any day expiry          | 13.85      | Put       | 25.65400     | 0.02565        | 42.19840          | 0.04220    | 25.654   | 16.73       | 0.10             | 0.00          | 0                | 600.00     |            |
| \$ / R           |        |            | On 30/11/2018 | Any day expiry          | 14.08      | Call      | 478.85770    | 0.47886        | 416.48190         | 0.41648    | 478.858  | 17.29       | 0.79             | 0.00          | 0                | 500.00     |            |
| \$ / R           |        |            | On 30/11/2018 | Any day expiry          | 14.25      | Put       | 119.07480    | 0.11907        | 160.57460         | 0.16057    | 119.075  | 17.70       | 0.32             | 0.00          | 0                | 250.00     |            |
| \$ / R           |        |            | On 30/11/2018 | Any day expiry          | 14.30      | Call      | 329.78160    | 0.32978        | 282.14360         | 0.28214    | 329.782  | 17.82       | 0.64             | 0.00          | 0                | 600.00     |            |
| \$ / R           |        |            | On 30/11/2018 | Any day expiry          | 14.80      | Call      | 121.15530    | 0.12116        | 103.37410         | 0.10337    | 121.155  | 19.44       | 0.32             | 0.00          | 0                | 600.00     |            |
| \$ / R           |        |            | On 30/11/2018 | Any day expiry          | 14.82      | Call      | 116.08250    | 0.11608        | 99.08260          | 0.09908    | 116.083  | 19.52       | 0.30             | 0.00          | 0                | 250.00     |            |
| \$ / R           |        |            | On 30/11/2018 | Any day expiry          | 16.70      | Call      | 1.71640      | 0.00172        | 1.52630           | 0.00153    | 1.716    | 26.20       | 0.01             | 0.00          | 0                | 500.00     |            |
| \$ / R           |        |            | On 30/11/2018 | Any day expiry          | 17.31      | Call      | 0.66420      | 0.00066        | 0.63300           | 0.00063    | 0.664    | 29.02       | 0.00             | 0.00          | 0                | 500.00     |            |
| \$ / R           |        |            | On 05/12/2018 | Any day expiry          |            |           | 14.50050     | 14.50050       |                   | 14.40800   | 14.40800 |             | 18.21            | 0.00          | 0.00             | 0          | 0.00       |
| \$ / R           |        |            | On 05/12/2018 | Any day expiry          | 15.45      | Put       | 993.01610    | 0.99302        | 1,079.54800       | 1.07955    | 993.016  | 21.41       | 0.88             | 0.00          | 0                | 23,000.00  |            |
| \$ / R           |        |            | On 06/12/2018 | Any day expiry          |            |           | 14.50220     | 14.50220       |                   | 14.40980   | 14.40980 |             | 18.28            | 0.00          | 0.00             | 0          | 0.00       |
| \$ / R           |        |            | On 06/12/2018 | Any day expiry          | 13.75      | Put       | 31.43610     | 0.03144        | 44.83120          | 0.04483    | 31.436   | 17.13       | 0.10             | 0.00          | 0                | 65,000.00  |            |
| \$ / R           |        |            | On 06/12/2018 | Any day expiry          | 13.90      | Put       | 51.74760     | 0.05175        | 74.35700          | 0.07436    | 51.748   | 17.08       | 0.16             | 0.00          | 0                | 30,000.00  |            |
| \$ / R           |        |            | On 06/12/2018 | Any day expiry          | 14.30      | Put       | 169.25600    | 0.16926        | 213.90830         | 0.21391    | 169.256  | 17.88       | 0.37             | 0.00          | 0                | 30,000.00  |            |
| \$ / R           |        |            | On 06/12/2018 | Any day expiry          | 14.90      | Put       | 531.17720    | 0.53118        | 606.06100         | 0.60606    | 531.177  | 19.69       | 0.70             | 0.00          | 0                | 30,000.00  |            |
| \$ / R           |        |            | On 06/12/2018 | Any day expiry          | 15.30      | Put       | 861.83630    | 0.86184        | 945.37260         | 0.94537    | 861.836  | 21.07       | 0.84             | 0.00          | 0                | 30,000.00  |            |
| \$ / R           |        |            | On 07/12/2018 | Any day expiry          |            |           | 14.50400     | 14.50400       |                   | 14.41160   | 14.41160 |             | 18.36            | 0.00          | 0.00             | 0          | 500.00     |
| \$ / R           |        |            | On 07/12/2018 | Any day expiry          | 13.75      | Put       | 34.14720     | 0.03415        | 48.25850          | 0.04826    | 34.147   | 17.19       | 0.11             | 0.00          | 0                | 125.00     |            |
| \$ / R           |        |            | On 07/12/2018 | Any day expiry          | 14.07      | Call      | 529.24690    | 0.52925        | 468.90310         | 0.46890    | 529.247  | 17.50       | 0.76             | 0.00          | 0                | 125.00     |            |
| \$ / R           |        |            | On 07/12/2018 | Any day expiry          | 14.50      | Call      | 274.29070    | 0.27429        | 239.55010         | 0.23955    | 274.291  | 18.36       | 0.51             | 0.00          | 0                | 125.00     |            |
| \$ / R           |        |            | On 11/12/2018 | Any day expiry          |            |           | 14.51110     | 14.51110       |                   | 14.41870   | 14.41870 |             | 18.20            | 0.00          | 0.00             | 0          | 0.00       |
| \$ / R           |        |            | On 11/12/2018 | Any day expiry          | 13.65      | Put       | 32.46200     | 0.03246        | 43.65110          | 0.04365    | 32.462   | 17.33       | 0.10             | 0.00          | 0                | 20,000.00  |            |
| \$ / R           |        |            | On 11/12/2018 | Any day expiry          | 13.86      | Put       | 58.55300     | 0.05855        | 81.35240          | 0.08135    | 58.553   | 17.02       | 0.16             | 0.00          | 0                | 7,500.00   |            |
| \$ / R           |        |            | On 11/12/2018 | Any day expiry          | 15.08      | Call      | 120.03180    | 0.12003        | 105.40170         | 0.10540    | 120.032  | 20.14       | 0.25             | 0.00          | 0                | 7,500.00   |            |
| \$ / R           |        |            | On 11/12/2018 | Any day expiry          | 15.69      | Call      | 43.20210     | 0.04320        | 37.99100          | 0.03799    | 43.202   | 21.96       | 0.11             | 0.00          | 0                | 20,000.00  |            |
| \$ / R           |        |            | On 12/12/2018 | Any day expiry          |            |           | 14.51290     | 14.51290       |                   | 14.42050   | 14.42050 |             | 18.27            | 0.00          | 0.00             | 0          | 3,672.00   |
| \$ / R           |        |            | On 14/12/2018 | Foreign Exchange Future |            |           | 14.51640     | 14.51640       |                   | 14.42400   | 14.42400 |             | 18.48            | 0.00          | 1,292,032,182.00 | 89,005     | 803,867.00 |
| \$ / R           |        |            | On 14/12/2018 | Foreign Exchange Future | 11.64      | Put       | 0.18380      | 0.00018        | 0.28610           | 0.00029    | 0.184    | 23.87       | 0.00             | 0.00          | 0                | 2,764.00   |            |
| \$ / R           |        |            | On 14/12/2018 | Foreign Exchange Future | 11.75      | Put       | 0.23910      | 0.00024        | 0.37010           | 0.00037    | 0.239    | 23.41       | 0.00             | 0.00          | 0                | 228,616.00 |            |
| \$ / R           |        |            | On 14/12/2018 | Foreign Exchange Future | 11.90      | Put       | 0.34460      | 0.00034        | 0.52590           | 0.00053    | 0.345    | 22.80       | 0.00             | 0.00          | 0                | 11,300.00  |            |
| \$ / R           |        |            | On 14/12/2018 | Foreign Exchange Future | 12.00      | Put       | 0.44000      | 0.00044        | 0.66520           | 0.00067    | 0.440    | 22.40       | 0.00             | 0.00          | 0                | 174,530.00 |            |
| \$ / R           |        |            | On 14/12/2018 | Foreign Exchange Future | 12.02      | Put       | 0.46200      | 0.00046        | 0.69730           | 0.00070    | 0.462    | 22.31       | 0.00             | 0.00          | 0                | 5,500.00   |            |
| \$ / R           |        |            | On 14/12/2018 | Foreign Exchange Future | 12.10      | Put       | 0.56190      | 0.00056        | 0.84190           | 0.00084    | 0.562    | 21.99       | 0.00             | 0.00          | 0                | 8,580.00   |            |

| 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 | 12.20 | Put   | 0.71810     | 0.00072   | 1.06610      | 0.00107        | 0.718             | 21.58      | 0.00  | 0.00        | 0                | 7,300.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.25 | Put   | 0.81190     | 0.00081   | 1.20000      | 0.00120        | 0.812             | 21.38      | 0.00  | 0.00        | 0                | 3,300.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.38 | Put   | 1.11790     | 0.00112   | 1.63360      | 0.00163        | 1.118             | 20.85      | 0.00  | 0.00        | 0                | 39,589.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.50 | Put   | 1.50330     | 0.00150   | 2.17410      | 0.00217        | 1.503             | 20.36      | 0.01  | 0.00        | 0                | 26,400.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.50 | Call  | 2,017.90330 | 2.01790   | 1,926.17410  | 1.92617        | 2,017.903         | 20.36      | 0.99  | 0.00        | 0                | 228,616.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.63 | Put   | 2.07420     | 0.00207   | 2.96670      | 0.00297        | 2.074             | 19.83      | 0.01  | 0.00        | 0                | 39,589.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.68 | Put   | 2.34820     | 0.00235   | 3.34460      | 0.00334        | 2.348             | 19.63      | 0.01  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.75 | Put   | 2.79440     | 0.00279   | 3.95690      | 0.00396        | 2.794             | 19.34      | 0.01  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.95 | Put   | 4.60040     | 0.00460   | 6.40910      | 0.00641        | 4.600             | 18.53      | 0.02  | 0.00        | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.00 | Put   | 5.21260     | 0.00521   | 7.56260      | 0.00756        | 5.213             | 18.33      | 0.02  | 0.00        | 0                | 177,520.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.00 | Call  | 1,521.61260 | 1.52161   | 1,431.56260  | 1.43156        | 1,521.613         | 18.33      | 0.98  | 0.00        | 0                | 6,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.05 | Put   | 5.90700     | 0.00591   | 8.89970      | 0.00890        | 5.907             | 18.12      | 0.02  | 0.00        | 0                | 1,500.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.10 | Put   | 6.69850     | 0.00670   | 10.44560     | 0.01045        | 6.699             | 17.92      | 0.02  | 0.00        | 0                | 11,300.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.20 | Call  | 1,325.83620 | 1.32584   | 1,238.27490  | 1.23827        | 1,325.836         | 17.80      | 0.97  | 0.00        | 0                | 7,100.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.22 | Put   | 10.09010    | 0.01009   | 15.17540     | 0.01518        | 10.090            | 17.77      | 0.03  | 0.00        | 0                | 5,500.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.25 | Put   | 11.14650    | 0.01115   | 16.62020     | 0.01662        | 11.147            | 17.74      | 0.04  | 0.00        | 0                | 17,800.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.25 | Call  | 1,277.54650 | 1.27755   | 1,190.62020  | 1.19062        | 1,277.546         | 17.74      | 0.96  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.32 | Put   | 14.00020    | 0.01400   | 20.47310     | 0.02047        | 14.000            | 17.65      | 0.04  | 0.00        | 0                | 13,650.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.33 | Put   | 14.45640    | 0.01446   | 21.08320     | 0.02108        | 14.456            | 17.64      | 0.05  | 0.00        | 0                | 135,000.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.45 | Call  | 1,087.43350 | 1.08743   | 1,003.73590  | 1.00374        | 1,087.434         | 17.49      | 0.94  | 0.00        | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.45 | Put   | 21.03350    | 0.02103   | 29.73590     | 0.02974        | 21.033            | 17.49      | 0.06  | 0.00        | 0                | 4,080.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.50 | Put   | 24.45980    | 0.02446   | 34.15950     | 0.03416        | 24.460            | 17.43      | 0.07  | 0.00        | 0                | 29,800.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.50 | Call  | 1,040.85980 | 1.04086   | 958.15950    | 0.95816        | 1,040.860         | 17.43      | 0.93  | 0.00        | 0                | 228,616.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.60 | Put   | 32.77250    | 0.03277   | 44.71800     | 0.04472        | 32.773            | 17.31      | 0.09  | 0.00        | 0                | 68,500.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.68 | Put   | 41.04720    | 0.04105   | 55.04050     | 0.05504        | 41.047            | 17.21      | 0.11  | 0.00        | 0                | 13,150.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.70 | Put   | 43.36980    | 0.04337   | 57.91140     | 0.05791        | 43.370            | 17.19      | 0.12  | 0.00        | 0                | 7,300.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.75 | Put   | 49.66270    | 0.04966   | 67.28310     | 0.06728        | 49.663            | 17.13      | 0.13  | 0.00        | 0                | 700.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.79 | Put   | 55.22630    | 0.05523   | 75.54500     | 0.07555        | 55.226            | 17.08      | 0.15  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.80 | Put   | 56.69400    | 0.05669   | 77.71930     | 0.07772        | 56.694            | 17.07      | 0.15  | 0.00        | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.80 | Call  | 773.09400   | 0.77309   | 701.71930    | 0.70172        | 773.094           | 17.07      | 0.85  | 0.00        | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.90 | Put   | 76.70370    | 0.07670   | 101.97180    | 0.10197        | 76.704            | 17.25      | 0.19  | 0.00        | 0                | 35,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.95 | Call  | 654.80890   | 0.65481   | 589.88000    | 0.58988        | 654.809           | 17.35      | 0.79  | 0.00        | 0                | 39,589.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.00 | Put   | 101.30820   | 0.10131   | 131.02750    | 0.13103        | 101.308           | 17.44      | 0.23  | 0.00        | 0                | 58,250.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.00 | Call  | 617.70820   | 0.61771   | 555.02750    | 0.55503        | 617.708           | 17.44      | 0.77  | 0.00        | 0                | 20,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.10 | Put   | 130.84740   | 0.13085   | 165.15770    | 0.16516        | 130.847           | 17.63      | 0.28  | 0.00        | 0                | 1,867.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.12 | Put   | 137.37210   | 0.13737   | 172.60960    | 0.17261        | 137.372           | 17.67      | 0.29  | 0.00        | 0                | 4,372.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.13 | Call  | 527.11230   | 0.52711   | 470.41460    | 0.47041        | 527.112           | 17.69      | 0.71  | 0.00        | 0                | 20,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.15 | Put   | 147.55200   | 0.14755   | 184.18320    | 0.18418        | 147.552           | 17.72      | 0.30  | 0.00        | 0                | 235,564.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.16 | Put   | 151.05040   | 0.15105   | 188.14700    | 0.18815        | 151.050           | 17.74      | 0.31  | 0.00        | 0                | 36,200.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.20 | Call  | 481.97910   | 0.48198   | 428.53320    | 0.42853        | 481.979           | 17.82      | 0.67  | 0.00        | 0                | 51,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.20 | Put   | 165.57910   | 0.16558   | 204.53320    | 0.20453        | 165.579           | 17.82      | 0.33  | 0.00        | 0                | 13,650.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.24 | Put   | 180.96420   | 0.18096   | 221.77050    | 0.22177        | 180.964           | 17.89      | 0.35  | 0.00        | 0                | 24,570.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.25 | Call  | 451.34560   | 0.45135   | 400.21290    | 0.40021        | 451.346           | 17.91      | 0.65  | 0.00        | 0                | 51,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.30 | Put   | 205.65690   | 0.20566   | 249.22120    | 0.24922        | 205.657           | 18.01      | 0.38  | 0.00        | 0                | 35,000.00     |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.33 | Put   | 218.73220   | 0.21873   | 263.66140    | 0.26366        | 218.732           | 18.06      | 0.39  | 0.00        | 0                | 31,047.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.33 | Call  | 405.13220   | 0.40513   | 357.66140    | 0.35766        | 405.132           | 18.06      | 0.61  | 0.00        | 0                | 100.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.35 | Put   | 227.71630   | 0.22772   | 273.55130    | 0.27355        | 227.716           | 18.10      | 0.40  | 0.00        | 0                | 4,428.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.35 | Call  | 394.11630   | 0.39412   | 347.55130    | 0.34755        | 394.116           | 18.10      | 0.60  | 0.00        | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.39 | Put   | 246.33210   | 0.24633   | 293.95880    | 0.29396        | 246.332           | 18.18      | 0.42  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.40 | Call  | 367.52070   | 0.36752   | 323.19070    | 0.32319        | 367.521           | 18.19      | 0.57  | 0.00        | 0                | 100,000.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.44 | Call  | 347.20400   | 0.34720   | 305.68920    | 0.30569        | 347.204           | 18.27      | 0.55  | 0.00        | 0                | 11,300.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.50 | Call  | 318.31020   | 0.31831   | 280.94800    | 0.28095        | 318.310           | 18.38      | 0.52  | 0.00        | 0                | 11,200.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.50 | Put   | 301.91020   | 0.30191   | 356.94800    | 0.35695        | 301.910           | 18.38      | 0.48  | 0.00        | 0                | 15,500.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.51 | Put   | 307.27590   | 0.30728   | 362.99710    | 0.36300        | 307.276           | 18.40      | 0.49  | 0.00        | 0                | 3,388.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.60 | Put   | 359.01360   | 0.35901   | 419.57530    | 0.41958        | 359.014           | 18.64      | 0.53  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.60 | Call  | 275.41360   | 0.27541   | 243.57530    | 0.24358        | 275.414           | 18.64      | 0.47  | 0.00        | 0                | 81,900.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.61 | Call  | 271.51320   | 0.27151   | 240.09140    | 0.24009        | 271.513           | 18.67      | 0.46  | 0.00        | 0                | 1,500.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.62 | Call  | 267.66120   | 0.26766   | 236.65220    | 0.23665        | 267.661           | 18.70      | 0.46  | 0.00        | 0                | 5,500.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.67 | Put   | 402.71650   | 0.40272   | 466.11120    | 0.46611        | 402.717           | 18.87      | 0.57  | 0.00        | 0                | 3,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.70 | Call  | 238.54530   | 0.23855   | 210.69820    | 0.21070        | 238.545           | 18.96      | 0.42  | 0.00        | 0                | 70,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.74 | Put   | 448.67920   | 0.44868   | 514.71790    | 0.51472        | 448.679           | 19.09      | 0.60  | 0.00        | 0                | 13,150.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.75 | Put   | 455.42160   | 0.45542   | 521.82400    | 0.52182        | 455.422           | 19.13      | 0.60  | 0.00        | 0                | 700.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.75 | Call  | 221.82160   | 0.22182   | 195.82400    | 0.19582        | 221.822           | 19.13      | 0.40  | 0.00        | 0                | 127,100.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.80 | Put   | 489.77090   | 0.48977   | 557.92390    | 0.55792        | 489.771           | 19.29      | 0.62  | 0.00        | 0                | 135,000.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.80 | Call  | 206.17090   | 0.20617   | 181.92390    | 0.18192        | 206.171           | 19.29      | 0.38  | 0.00        | 0                | 400.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.82 | Call  | 200.19890   | 0.20020   | 176.62580    | 0.17663        | 200.199           | 19.35      | 0.37  | 0.00        | 0                | 250.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.84 | Call  | 194.38710   | 0.19439   | 171.47420    | 0.17147        | 194.387           | 19.42      | 0.36  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.85 | Call  | 191.54030   | 0.19154   | 168.95090    | 0.16895        | 191.540           | 19.45      | 0.35  | 0.00        | 0                | 50,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.90 | Put   | 561.48200   | 0.56148   | 632.85260    | 0.63285        | 561.482           | 19.62      | 0.67  | 0.00        | 0                | 35,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.00 | Put   | 636.87380   | 0.63687   | 711.09360    | 0.71109        | 636.874           | 19.94      | 0.70  | 0.00        | 0                | 20,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.00 | Call  | 153.27380   | 0.15327   | 135.09360    | 0.13509        | 153.274           | 19.94      | 0.30  | 0.00        | 0                | 101,333.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.01 | Call  | 150.99960   | 0.15100   | 133.08490    | 0.13308        | 151.000           | 19.97      | 0.29  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.09 | Call  | 133.94170   | 0.13394   | 118.02970    | 0.11803        | 133.942           | 20.23      | 0.27  | 0.00        | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.10 | Call  | 131.94540   | 0.13195   | 116.26780    | 0.11627        | 131.945           | 20.27      | 0.26  | 0.00        | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.15 | Call  | 122.39300   | 0.12239   | 107.62910    | 0.10763        | 122.393           | 20.43      | 0.25  | 0.00        | 0                | 27,030.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.20 | Call  | 113.51960   | 0.11352   | 99.60990     | 0.09961        | 113.520           | 20.59      | 0.23  | 0.00        | 0                | 50.00         |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.20 | Put   | 797.11960   | 0.79712   | 875.60990    | 0.87561        | 797.120           | 20.59      | 0.77  | 0.00        | 0                | 50.00         |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.25 | Put   | 838.88430   | 0.83888   | 918.17190    | 0.91817        | 838.884           | 20.75      | 0.78  | 0.00        | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.30 | Put   | 881.24100   | 0.88124   | 961.27730    | 0.96128        | 881.241           | 20.92      | 0.80  | 0.00        | 0                | 35,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.37 | Call  | 87.51520    | 0.08752   | 76.47060     | 0.07647        | 87.515            | 21.11      | 0.18  | 0.00        | 0                | 4,372.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.46 | Call  | 75.99330    | 0.07599   | 66.46020     | 0.06646        | 75.993            | 21.36      | 0.16  | 0.00        | 0                | 1,867.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.48 | Call  | 73.64440    | 0.07364   | 64.41940     | 0.06442        | 73.644            | 21.42      | 0.16  | 0.00        | 0                | 29,600.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.50 | Put   | 1,054.96640 | 1.05497   | 1,138.44130  | 1.13844        | 1,054.966         | 21.48      | 0.85  | 0.00        | 0                | 600.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.50 | Call  | 71.36640    | 0.07137   | 62.44130     | 0.06244        | 71.366            | 21.48      | 0.15  | 0.00        | 0                | 5,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.51 | Call  | 70.25370    | 0.07025   | 61.47570     | 0.06148        | 70.254            | 21.50      | 0.15  | 0.00        | 0                | 24,570.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.59 | Call  | 61.95320    | 0.06195   | 54.27050     | 0.05427        | 61.953            | 21.73      | 0.14  | 0.00        | 0                | 31,047.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.60 | Call  | 60.98690    | 0.06099   | 53.43230     | 0.05343        | 60.987            | 21.76      | 0.13  | 0.00        | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.61 | Call  | 60.03570    | 0.06004   | 52.60640     | 0.05261        | 60.036            | 21.78      | 0.13  | 0.00        | 0                | 4,428.00      |

| 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 | 15.70  | Call       | 52.11970    |       | 0.05212    |             | 45.73740     | 0.04574        | 52.120            | 22.04      | 0.12  | 0.00        | 0                | 7,500.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.73  | Call       | 49.72200    |       | 0.04972    |             | 43.65720     | 0.04366        | 49.722            | 22.12      | 0.11  | 0.00        | 0                | 135,000.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.84  | Put        | 1,365.45020 |       | 1.36545    | 1,452.82510 | 1.45283      | 1,365.450      | 22.43             | 0.90       | 0.00  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.85  | Call       | 41.20080    |       | 0.04120    |             | 36.26170     | 0.03626        | 41.201            | 22.46      | 0.10  | 0.00        | 0                | 20,300.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.91  | Call       | 37.51550    |       | 0.03752    |             | 32.50690     | 0.03251        | 37.516            | 22.62      | 0.09  | 0.00        | 0                | 121,970.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 16.00  | Call       | 32.61290    |       | 0.03261    |             | 27.55140     | 0.02755        | 32.613            | 22.88      | 0.08  | 0.00        | 0                | 5,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 16.11  | Call       | 26.62580    |       | 0.02663    |             | 22.45960     | 0.02246        | 26.626            | 23.02      | 0.06  | 0.00        | 0                | 38,250.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 16.14  | Call       | 25.18080    |       | 0.02518    |             | 21.23390     | 0.02123        | 25.181            | 23.06      | 0.06  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 16.20  | Call       | 22.51030    |       | 0.02251    |             | 18.97070     | 0.01897        | 22.510            | 23.14      | 0.06  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 16.24  | Call       | 20.88090    |       | 0.02088    |             | 17.59180     | 0.01759        | 20.881            | 23.19      | 0.05  | 0.00        | 0                | 750.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 16.56  | Call       | 11.33940    |       | 0.01134    |             | 9.53900      | 0.00954        | 11.339            | 23.60      | 0.03  | 0.00        | 0                | 13,650.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 16.80  | Call       | 7.10860     |       | 0.00711    |             | 5.98140      | 0.00598        | 7.109             | 23.91      | 0.02  | 0.00        | 0                | 13,150.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 17.00  | Call       | 4.79590     |       | 0.00480    |             | 4.03970      | 0.00404        | 4.796             | 24.17      | 0.01  | 0.00        | 0                | 3,700.00      |
| \$ / R           | On 20/12/2018 | Any day expiry          |        |            | 14.52710    |       | 14.52710   |             | 14.43470     | 14.43470       |                   | 18.24      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 20/12/2018 | Any day expiry          | 13.90  | Put        | 90.62990    |       | 0.09063    |             | 117.00770    | 0.11701        | 90.630            | 17.05      | 0.20  | 0.00        | 0                | 35,000.00     |
| \$ / R           | On 20/12/2018 | Any day expiry          | 14.30  | Put        | 224.52920   |       | 0.22453    |             | 268.79980    | 0.26880        | 224.529           | 17.79      | 0.38  | 0.00        | 0                | 35,000.00     |
| \$ / R           | On 20/12/2018 | Any day expiry          | 14.90  | Put        | 577.69820   |       | 0.57770    |             | 647.32530    | 0.64733        | 577.698           | 19.32      | 0.65  | 0.00        | 0                | 35,000.00     |
| \$ / R           | On 20/12/2018 | Any day expiry          | 15.30  | Put        | 891.76640   |       | 0.89177    |             | 970.12880    | 0.97013        | 891.766           | 20.55      | 0.78  | 0.00        | 0                | 35,000.00     |
| \$ / R           | On 21/12/2018 | Any day expiry          |        |            | 14.52880    |       | 14.52880   |             | 14.43650     | 14.43650       |                   | 18.26      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 21/12/2018 | Any day expiry          | 13.20  | Put        | 11.65390    |       | 0.01165    |             | 16.68370     | 0.01668        | 11.654            | 16.82      | 0.04  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 21/12/2018 | Any day expiry          | 13.30  | Put        | 16.46050    |       | 0.01646    |             | 23.19690     | 0.02320        | 16.460            | 16.83      | 0.05  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 21/12/2018 | Any day expiry          | 14.66  | Call       | 287.52750   |       | 0.28753    |             | 256.61490    | 0.25661        | 287.528           | 18.59      | 0.45  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 21/12/2018 | Any day expiry          | 14.75  | Call       | 255.75350   |       | 0.25575    |             | 228.02490    | 0.22802        | 255.753           | 18.87      | 0.41  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 31/12/2018 | Any day expiry          |        |            | 14.54650    |       | 14.54650   |             | 14.45430     | 14.45430       |                   | 17.87      | 0.00  | 0.00        | 0                | 3,420.00      |
| \$ / R           | On 31/12/2018 | Any day expiry          | 13.00  | Put        | 8.19630     |       | 0.00820    |             | 10.31480     | 0.01031        | 8.196             | 16.06      | 0.03  | 0.00        | 0                | 500.00        |
| \$ / R           | On 31/12/2018 | Any day expiry          | 13.80  | Put        | 89.30340    |       | 0.08930    |             | 113.67590    | 0.11368        | 89.303            | 16.58      | 0.18  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 31/12/2018 | Any day expiry          | 14.22  | Call       | 546.49290   |       | 0.54649    |             | 495.33760    | 0.49534        | 546.493           | 17.30      | 0.65  | 0.00        | 0                | 500.00        |
| \$ / R           | On 31/12/2018 | Any day expiry          | 14.25  | Put        | 232.31960   |       | 0.23232    |             | 274.56390    | 0.27456        | 232.320           | 17.35      | 0.36  | 0.00        | 0                | 250.00        |
| \$ / R           | On 31/12/2018 | Any day expiry          | 14.96  | Put        | 645.75640   |       | 0.64576    |             | 714.42600    | 0.71443        | 645.756           | 19.02      | 0.65  | 0.00        | 0                | 250.00        |
| \$ / R           | On 31/12/2018 | Any day expiry          | 16.93  | Call       | 18.98110    |       | 0.01898    |             | 16.82700     | 0.01683        | 18.981            | 23.27      | 0.04  | 0.00        | 0                | 500.00        |
| \$ / R           | On 31/12/2018 | Any day expiry          | 17.58  | Call       | 8.24990     |       | 0.00825    |             | 7.56390      | 0.00756        | 8.250             | 24.43      | 0.02  | 0.00        | 0                | 500.00        |
| \$ / R           | On 02/01/2019 | Any day expiry          |        |            | 14.55010    |       | 14.55010   |             | 14.45790     | 14.45790       |                   | 17.85      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 07/01/2019 | Any day expiry          |        |            | 14.55890    |       | 14.55890   |             | 14.46680     | 14.46680       |                   | 17.76      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 07/01/2019 | Any day expiry          | 13.64  | Put        | 70.43600    |       | 0.07044    |             | 90.69560     | 0.09070        | 70.436            | 16.33      | 0.14  | 0.00        | 0                | 250.00        |
| \$ / R           | On 07/01/2019 | Any day expiry          | 14.12  | Call       | 637.74140   |       | 0.63774    |             | 582.97330    | 0.58297        | 637.741           | 17.05      | 0.69  | 0.00        | 0                | 250.00        |
| \$ / R           | On 07/01/2019 | Any day expiry          | 14.65  | Call       | 363.75490   |       | 0.36375    |             | 330.01280    | 0.33001        | 363.755           | 18.03      | 0.48  | 0.00        | 0                | 250.00        |
| \$ / R           | On 15/01/2019 | Any day expiry          |        |            | 14.57310    |       | 14.57310   |             | 14.48100     | 14.48100       |                   | 17.79      | 0.00  | 0.00        | 0                | 150.00        |
| \$ / R           | On 16/01/2019 | Any day expiry          |        |            | 14.57490    |       | 14.57490   |             | 14.48600     | 14.48600       |                   | 17.82      | 0.00  | 115,888.00  | 8                | 8.00          |
| \$ / R           | On 18/01/2019 | Any day expiry          |        |            | 14.57840    |       | 14.57840   |             | 14.48640     | 14.48640       |                   | 17.97      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 18/01/2019 | Any day expiry          | 12.66  | Put        | 13.20720    |       | 0.01321    |             | 15.70380     | 0.01570        | 13.207            | 17.98      | 0.03  | 0.00        | 0                | 263.00        |
| \$ / R           | On 30/01/2019 | Any day expiry          |        |            | 14.59950    |       | 14.59950   |             | 14.50810     | 14.50810       |                   | 17.93      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 30/01/2019 | Any day expiry          | 14.88  | Call       | 376.52730   |       | 0.37653    |             | 345.51580    | 0.34552        | 376.527           | 18.56      | 0.43  | 0.00        | 0                | 4,000.00      |
| \$ / R           | On 31/01/2019 | Any day expiry          |        |            | 14.60120    |       | 14.60120   |             | 14.50990     | 14.50990       |                   | 17.94      | 0.00  | 0.00        | 0                | 1,693.00      |
| \$ / R           | On 31/01/2019 | Any day expiry          | 13.00  | Put        | 31.45210    |       | 0.03145    |             | 36.09310     | 0.03609        | 31.452            | 16.67      | 0.06  | 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 31/01/2019 | Any day expiry          | 14.20 | Put   | 289.04300  | 0.28904   | 327.09280    | 0.32709        | 289.043           | 17.30      | 0.35  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/01/2019 | Any day expiry          | 14.25 | Put   | 310.50890  | 0.31051   | 350.15090    | 0.35015        | 310.509           | 17.38      | 0.37  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/01/2019 | Any day expiry          | 14.38 | Call  | 591.70980  | 0.59171   | 544.14430    | 0.54414        | 591.710           | 17.59      | 0.59  | 0.00          | 0                | 500.00        |
| \$ / R           | On 31/01/2019 | Any day expiry          | 15.13 | Call  | 304.94200  | 0.30494   | 279.71680    | 0.27972        | 304.942           | 19.14      | 0.36  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/01/2019 | Any day expiry          | 15.47 | Call  | 225.31160  | 0.22531   | 206.63230    | 0.20663        | 225.312           | 19.90      | 0.28  | 0.00          | 0                | 250.00        |
| \$ / R           | On 13/02/2019 | Any day expiry          |       |       | 14.62410   | 14.62410  | 14.53330     | 14.53330       |                   | 17.95      | 0.00  | 0.00          | 0                | 70.00         |
| \$ / R           | On 28/02/2019 | Any day expiry          |       |       | 14.65120   | 14.65120  | 14.56060     | 14.56060       |                   | 18.09      | 0.00  | 0.00          | 0                | 5,841.00      |
| \$ / R           | On 28/02/2019 | Any day expiry          | 13.00 | Put   | 54.00740   | 0.05401   | 60.47870     | 0.06048        | 54.007            | 16.69      | 0.09  | 0.00          | 0                | 500.00        |
| \$ / R           | On 28/02/2019 | Any day expiry          | 14.20 | Put   | 344.57950  | 0.34458   | 382.15400    | 0.38215        | 344.579           | 17.35      | 0.35  | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/02/2019 | Any day expiry          | 14.25 | Put   | 366.75360  | 0.36675   | 405.63370    | 0.40563        | 366.754           | 17.44      | 0.37  | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/02/2019 | Any day expiry          | 14.52 | Call  | 631.01940  | 0.63102   | 586.15640    | 0.58616        | 631.019           | 17.88      | 0.56  | 0.00          | 0                | 500.00        |
| \$ / R           | On 28/02/2019 | Any day expiry          | 15.27 | Call  | 363.17090  | 0.36317   | 337.09510    | 0.33710        | 363.171           | 19.33      | 0.37  | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/02/2019 | Any day expiry          | 15.63 | Call  | 279.14470  | 0.27914   | 259.44590    | 0.25945        | 279.145           | 20.06      | 0.29  | 0.00          | 0                | 250.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future |       |       | 14.68390   | 14.68390  | 14.59340     | 14.59340       |                   | 18.19      | 0.00  | 16,959,904.50 | 1,155            | 55,134.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 10.33 | Put   | 2.25840    | 0.00226   | 2.41680      | 0.00242        | 2.258             | 22.93      | 0.00  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 11.74 | Put   | 9.34790    | 0.00935   | 10.23580     | 0.01024        | 9.348             | 18.30      | 0.02  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 12.47 | Put   | 31.00180   | 0.03100   | 34.63840     | 0.03464        | 31.002            | 17.33      | 0.05  | 0.00          | 0                | 721.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 12.51 | Put   | 32.97780   | 0.03298   | 36.86060     | 0.03686        | 32.978            | 17.28      | 0.05  | 0.00          | 0                | 720.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 12.90 | Put   | 58.88320   | 0.05888   | 65.94580     | 0.06595        | 58.883            | 16.77      | 0.09  | 0.00          | 0                | 16,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 12.92 | Put   | 60.59300   | 0.06059   | 67.86080     | 0.06786        | 60.593            | 16.74      | 0.09  | 0.00          | 0                | 139,342.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.00 | Put   | 67.86830   | 0.06787   | 76.00880     | 0.07601        | 67.868            | 16.64      | 0.10  | 0.00          | 0                | 15,434.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.05 | Put   | 72.78820   | 0.07279   | 81.51390     | 0.08151        | 72.788            | 16.57      | 0.10  | 0.00          | 0                | 1,155.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.12 | Put   | 80.19080   | 0.08019   | 89.78980     | 0.08979        | 80.191            | 16.48      | 0.11  | 0.00          | 0                | 138,000.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.15 | Put   | 83.55650   | 0.08356   | 93.54890     | 0.09355        | 83.556            | 16.44      | 0.12  | 0.00          | 0                | 10,125.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.25 | Put   | 95.66000   | 0.09566   | 110.98110    | 0.11098        | 95.660            | 16.31      | 0.13  | 0.00          | 0                | 224,707.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.33 | Put   | 109.77090  | 0.10977   | 126.54320    | 0.12654        | 109.771           | 16.38      | 0.15  | 0.00          | 0                | 135,043.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.36 | Put   | 115.44080  | 0.11544   | 132.76370    | 0.13276        | 115.441           | 16.41      | 0.15  | 0.00          | 0                | 134,750.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.40 | Put   | 123.32510  | 0.12333   | 141.38810    | 0.14139        | 123.325           | 16.44      | 0.16  | 0.00          | 0                | 2,100.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.46 | Put   | 135.85750  | 0.13586   | 155.05880    | 0.15506        | 135.858           | 16.50      | 0.17  | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.50 | Put   | 144.69710  | 0.14470   | 164.66990    | 0.16467        | 144.697           | 16.53      | 0.18  | 0.00          | 0                | 50.00         |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.55 | Put   | 156.30180  | 0.15630   | 177.25620    | 0.17726        | 156.302           | 16.58      | 0.19  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.60 | Put   | 168.53690  | 0.16854   | 190.48580    | 0.19049        | 168.537           | 16.62      | 0.20  | 0.00          | 0                | 9,570.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.68 | Put   | 189.45420  | 0.18945   | 213.02510    | 0.21303        | 189.454           | 16.69      | 0.22  | 0.00          | 0                | 14,200.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.70 | Put   | 194.94660  | 0.19495   | 218.92740    | 0.21893        | 194.947           | 16.71      | 0.22  | 0.00          | 0                | 2,500.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.72 | Put   | 200.54280  | 0.20054   | 224.93780    | 0.22494        | 200.543           | 16.73      | 0.23  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.75 | Put   | 209.14020  | 0.20914   | 234.15860    | 0.23416        | 209.140           | 16.75      | 0.24  | 0.00          | 0                | 17,981.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.79 | Put   | 220.98290  | 0.22098   | 246.83450    | 0.24683        | 220.983           | 16.79      | 0.25  | 0.00          | 0                | 262,812.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.85 | Put   | 239.56200  | 0.23956   | 266.68530    | 0.26669        | 239.562           | 16.84      | 0.26  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.86 | Put   | 242.75660  | 0.24276   | 270.33540    | 0.27034        | 242.757           | 16.85      | 0.26  | 0.00          | 0                | 721.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.90 | Put   | 255.80310  | 0.25580   | 285.22720    | 0.28523        | 255.803           | 16.89      | 0.27  | 0.00          | 0                | 720.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.00 | Put   | 291.55040  | 0.29155   | 324.56140    | 0.32456        | 291.550           | 17.01      | 0.30  | 0.00          | 0                | 17,406.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.04 | Put   | 307.14570  | 0.30715   | 341.13450    | 0.34113        | 307.146           | 17.08      | 0.31  | 0.00          | 0                | 7,100.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.20 | Put   | 374.30240  | 0.37430   | 412.16960    | 0.41217        | 374.302           | 17.35      | 0.35  | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.28 | Put   | 410.71850  | 0.41072   | 450.49440    | 0.45049        | 410.718           | 17.48      | 0.37  | 0.00          | 0                | 7,028.00      |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.30 | Call  | 804.01380   | 0.80401   | 753.76430    | 0.75376        | 804.014           | 17.52      | 0.62  | 0.00         | 0                | 250.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.35 | Put   | 444.11300   | 0.44411   | 485.53560    | 0.48554        | 444.113           | 17.60      | 0.39  | 0.00         | 0                | 139,342.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.42 | Put   | 478.90920   | 0.47891   | 521.95760    | 0.52196        | 478.909           | 17.72      | 0.41  | 0.00         | 0                | 2,100.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.44 | Put   | 489.10870   | 0.48911   | 532.61100    | 0.53261        | 489.109           | 17.75      | 0.42  | 0.00         | 0                | 7,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.45 | Put   | 494.24720   | 0.49425   | 537.98230    | 0.53798        | 494.247           | 17.77      | 0.42  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.48 | Call  | 713.73710   | 0.71374   | 667.65370    | 0.66765        | 713.737           | 17.82      | 0.57  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.50 | Call  | 704.27140   | 0.70427   | 658.63820    | 0.65864        | 704.271           | 17.85      | 0.57  | 0.00         | 0                | 224,707.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.50 | Put   | 520.37140   | 0.52037   | 565.23820    | 0.56524        | 520.371           | 17.85      | 0.43  | 0.00         | 0                | 10,050.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.53 | Put   | 536.37630   | 0.53638   | 581.91550    | 0.58192        | 536.376           | 17.90      | 0.44  | 0.00         | 0                | 108.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.56 | Put   | 552.62720   | 0.55263   | 598.83240    | 0.59883        | 552.627           | 17.95      | 0.45  | 0.00         | 0                | 138,000.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.65 | Put   | 602.83240   | 0.60283   | 651.53040    | 0.65153        | 602.832           | 18.10      | 0.47  | 0.00         | 0                | 10,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.74 | Put   | 655.48940   | 0.65549   | 706.72120    | 0.70672        | 655.489           | 18.26      | 0.49  | 0.00         | 0                | 24,326.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.81 | Put   | 698.18810   | 0.69819   | 751.02190    | 0.75102        | 698.188           | 18.40      | 0.51  | 0.00         | 0                | 135,043.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.82 | Put   | 704.38480   | 0.70438   | 757.44830    | 0.75745        | 704.385           | 18.42      | 0.51  | 0.00         | 0                | 4,145.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.83 | Put   | 710.60940   | 0.71061   | 763.89490    | 0.76389        | 710.609           | 18.44      | 0.52  | 0.00         | 0                | 10,010.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.84 | Put   | 716.85840   | 0.71686   | 770.36840    | 0.77037        | 716.858           | 18.46      | 0.52  | 0.00         | 0                | 134,750.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.99 | Call  | 507.32360   | 0.50732   | 473.57900    | 0.47358        | 507.324           | 18.74      | 0.45  | 0.00         | 0                | 100.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.00 | Call  | 503.94700   | 0.50395   | 470.41190    | 0.47041        | 503.947           | 18.76      | 0.44  | 0.00         | 0                | 200.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.04 | Put   | 846.75670   | 0.84676   | 904.55000    | 0.90455        | 846.757           | 18.84      | 0.56  | 0.00         | 0                | 63,500.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.10 | Put   | 887.48410   | 0.88748   | 946.48440    | 0.94648        | 887.484           | 18.95      | 0.58  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.12 | Put   | 901.22880   | 0.90123   | 960.62610    | 0.96063        | 901.229           | 18.99      | 0.58  | 0.00         | 0                | 99,824.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.13 | Put   | 908.13450   | 0.90813   | 967.72540    | 0.96773        | 908.134           | 19.01      | 0.58  | 0.00         | 0                | 7,100.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.17 | Call  | 449.85820   | 0.44986   | 419.72740    | 0.41973        | 449.858           | 19.09      | 0.41  | 0.00         | 0                | 720.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.19 | Put   | 949.99640   | 0.95000   | 1,010.74570  | 1.01075        | 949.996           | 19.13      | 0.60  | 0.00         | 0                | 41,300.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.20 | Put   | 957.04590   | 0.95705   | 1,017.98540  | 1.01799        | 957.046           | 19.15      | 0.60  | 0.00         | 0                | 2,500.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.22 | Call  | 435.10170   | 0.43510   | 405.91880    | 0.40592        | 435.102           | 19.18      | 0.40  | 0.00         | 0                | 2,785.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.32 | Put   | 1,043.16110 | 1.04316   | 1,106.30160  | 1.10630        | 1,043.161         | 19.38      | 0.62  | 0.00         | 0                | 262,812.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.45 | Call  | 373.39200   | 0.37339   | 348.45520    | 0.34846        | 373.392           | 19.63      | 0.35  | 0.00         | 0                | 20,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.46 | Call  | 370.93990   | 0.37094   | 346.17090    | 0.34617        | 370.940           | 19.65      | 0.35  | 0.00         | 0                | 108.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.50 | Call  | 361.29870   | 0.36130   | 337.20380    | 0.33720        | 361.299           | 19.72      | 0.34  | 0.00         | 0                | 224,757.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.52 | Call  | 356.57730   | 0.35658   | 332.81670    | 0.33282        | 356.577           | 19.76      | 0.34  | 0.00         | 0                | 1.00          |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.54 | Call  | 351.92490   | 0.35192   | 328.48870    | 0.32849        | 351.925           | 19.80      | 0.33  | 0.00         | 0                | 721.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.66 | Call  | 325.34090   | 0.32534   | 303.79010    | 0.30379        | 325.341           | 20.04      | 0.31  | 0.00         | 0                | 139,342.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.81 | Call  | 295.14090   | 0.29514   | 275.76190    | 0.27576        | 295.141           | 20.33      | 0.29  | 0.00         | 0                | 10.00         |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.83 | Call  | 291.35420   | 0.29135   | 272.24690    | 0.27225        | 291.354           | 20.37      | 0.28  | 0.00         | 0                | 135,043.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.89 | Call  | 280.30760   | 0.28031   | 262.00630    | 0.26201        | 280.308           | 20.49      | 0.27  | 0.00         | 0                | 4,145.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.98 | Call  | 264.60450   | 0.26460   | 247.44860    | 0.24745        | 264.605           | 20.66      | 0.26  | 0.00         | 0                | 2,100.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.00 | Call  | 261.25140   | 0.26125   | 244.34170    | 0.24434        | 261.251           | 20.70      | 0.26  | 2,841,716.35 | 750              | 1,906.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.13 | Call  | 240.58200   | 0.24058   | 224.40370    | 0.22440        | 240.582           | 20.96      | 0.24  | 0.00         | 0                | 138,000.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.30 | Call  | 214.86530   | 0.21487   | 200.38730    | 0.20039        | 214.865           | 21.23      | 0.22  | 0.00         | 0                | 10,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.38 | Call  | 203.71760   | 0.20372   | 190.05910    | 0.19006        | 203.718           | 21.36      | 0.21  | 0.00         | 0                | 134,750.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.58 | Call  | 178.48980   | 0.17849   | 166.70350    | 0.16670        | 178.490           | 21.68      | 0.19  | 0.00         | 0                | 10,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.60 | Call  | 176.15960   | 0.17616   | 164.54670    | 0.16455        | 176.160           | 21.71      | 0.18  | 0.00         | 0                | 50.00         |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.96 | Call  | 139.47150   | 0.13947   | 130.60640    | 0.13061        | 139.471           | 22.28      | 0.15  | 0.00         | 0                | 12,600.00     |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.97 | Call  | 138.58120   | 0.13858   | 129.78370    | 0.12978        | 138.581           | 22.29      | 0.15  | 0.00        | 0                | 63,500.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.02 | Call  | 134.22410   | 0.13422   | 125.75600    | 0.12576        | 134.224           | 22.37      | 0.14  | 0.00        | 0                | 262,812.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.08 | Call  | 129.19910   | 0.12920   | 121.10770    | 0.12111        | 129.199           | 22.47      | 0.14  | 0.00        | 0                | 7,028.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.09 | Call  | 128.38200   | 0.12838   | 120.35280    | 0.12035        | 128.382           | 22.48      | 0.14  | 0.00        | 0                | 99,824.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.10 | Call  | 127.57080   | 0.12757   | 119.60140    | 0.11960        | 127.571           | 22.50      | 0.14  | 0.00        | 0                | 2,500.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.23 | Call  | 117.53870   | 0.11754   | 110.32360    | 0.11032        | 117.539           | 22.70      | 0.13  | 0.00        | 0                | 41,300.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.30 | Call  | 112.50940   | 0.11251   | 105.67150    | 0.10567        | 112.509           | 22.81      | 0.12  | 0.00        | 0                | 10,125.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.50 | Call  | 99.44200    | 0.09944   | 93.58880     | 0.09359        | 99.442            | 23.13      | 0.11  | 0.00        | 0                | 16,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 18.00 | Call  | 77.26150    | 0.07726   | 74.96880     | 0.07497        | 77.261            | 24.18      | 0.09  | 0.00        | 0                | 14,200.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 18.40 | Call  | 65.19850    | 0.06520   | 63.91030     | 0.06391        | 65.199            | 25.11      | 0.07  | 0.00        | 0                | 7,100.00      |
| \$ / R           | On 27/03/2019 | Any day expiry          |       |       | 14.70020    | 14.70020  | 14.60980     | 14.60980       |                   | 18.21      | 0.00  | 0.00        | 0                | 3,731.00      |
| \$ / R           | On 27/03/2019 | Any day expiry          | 14.00 | Put   | 305.64690   | 0.30565   | 338.87980    | 0.33888        | 305.647           | 17.05      | 0.30  | 0.00        | 0                | 65,000.00     |
| \$ / R           | On 29/03/2019 | Any day expiry          |       |       | 14.70380    | 14.70380  | 14.61340     | 14.61340       |                   | 18.23      | 0.00  | 0.00        | 0                | 3,029.00      |
| \$ / R           | On 29/03/2019 | Any day expiry          | 13.00 | Put   | 76.15770    | 0.07616   | 85.20900     | 0.08521        | 76.158            | 16.61      | 0.10  | 0.00        | 0                | 500.00        |
| \$ / R           | On 29/03/2019 | Any day expiry          | 14.20 | Put   | 392.90340   | 0.39290   | 430.78440    | 0.43078        | 392.903           | 17.40      | 0.35  | 0.00        | 0                | 250.00        |
| \$ / R           | On 29/03/2019 | Any day expiry          | 14.25 | Put   | 415.60080   | 0.41560   | 454.61520    | 0.45462        | 415.601           | 17.49      | 0.36  | 0.00        | 0                | 250.00        |
| \$ / R           | On 29/03/2019 | Any day expiry          | 14.67 | Call  | 667.01960   | 0.66702   | 625.30620    | 0.62531        | 667.020           | 18.18      | 0.53  | 0.00        | 0                | 500.00        |
| \$ / R           | On 29/03/2019 | Any day expiry          | 15.43 | Call  | 412.52930   | 0.41253   | 386.10620    | 0.38611        | 412.529           | 19.58      | 0.37  | 0.00        | 0                | 250.00        |
| \$ / R           | On 29/03/2019 | Any day expiry          | 15.79 | Call  | 330.42880   | 0.33043   | 309.56320    | 0.30956        | 330.429           | 20.28      | 0.30  | 0.00        | 0                | 250.00        |
| \$ / R           | On 02/04/2019 | Any day expiry          |       |       | 14.71110    | 14.71110  | 14.62070     | 14.62070       |                   | 18.21      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 26/04/2019 | Any day expiry          |       |       | 14.75460    | 14.75460  | 14.66450     | 14.66450       |                   | 18.30      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 26/04/2019 | Any day expiry          | 15.04 | Call  | 614.24930   | 0.61425   | 578.60860    | 0.57861        | 614.249           | 18.80      | 0.46  | 0.00        | 0                | 4,000.00      |
| \$ / R           | On 30/04/2019 | Any day expiry          |       |       | 14.76190    | 14.76190  | 14.67180     | 14.67180       |                   | 18.27      | 0.00  | 0.00        | 0                | 1,280.00      |
| \$ / R           | On 30/04/2019 | Any day expiry          | 13.00 | Put   | 97.81130    | 0.09781   | 110.09480    | 0.11009        | 97.811            | 16.44      | 0.12  | 0.00        | 0                | 3,000.00      |
| \$ / R           | On 30/04/2019 | Any day expiry          | 13.49 | Call  | 1,462.54210 | 1.46254   | 1,394.43020  | 1.39443        | 1,462.542         | 16.59      | 0.80  | 0.00        | 0                | 2,500.00      |
| \$ / R           | On 30/04/2019 | Any day expiry          | 14.20 | Put   | 436.22460   | 0.43622   | 474.07760    | 0.47408        | 436.225           | 17.38      | 0.35  | 0.00        | 0                | 250.00        |
| \$ / R           | On 30/04/2019 | Any day expiry          | 14.25 | Put   | 459.23330   | 0.45923   | 498.09000    | 0.49809        | 459.233           | 17.46      | 0.36  | 0.00        | 0                | 250.00        |
| \$ / R           | On 30/04/2019 | Any day expiry          | 14.84 | Call  | 699.22370   | 0.69922   | 659.64450    | 0.65964        | 699.224           | 18.42      | 0.51  | 0.00        | 0                | 500.00        |
| \$ / R           | On 30/04/2019 | Any day expiry          | 15.61 | Call  | 456.38570   | 0.45639   | 430.05960    | 0.43006        | 456.386           | 19.75      | 0.36  | 0.00        | 0                | 250.00        |
| \$ / R           | On 30/04/2019 | Any day expiry          | 15.96 | Call  | 378.61650   | 0.37862   | 356.97230    | 0.35697        | 378.617           | 20.38      | 0.31  | 0.00        | 0                | 250.00        |
| \$ / R           | On 31/05/2019 | Any day expiry          |       |       | 14.81830    | 14.81830  | 14.72810     | 14.72810       |                   | 18.36      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 31/05/2019 | Any day expiry          | 13.00 | Put   | 115.95270   | 0.11595   | 131.04670    | 0.13105        | 115.953           | 16.24      | 0.12  | 0.00        | 0                | 500.00        |
| \$ / R           | On 31/05/2019 | Any day expiry          | 14.20 | Put   | 474.09350   | 0.47409   | 511.95400    | 0.51195        | 474.093           | 17.39      | 0.35  | 0.00        | 0                | 250.00        |
| \$ / R           | On 31/05/2019 | Any day expiry          | 14.25 | Put   | 497.36810   | 0.49737   | 536.17500    | 0.53617        | 497.368           | 17.47      | 0.36  | 0.00        | 0                | 250.00        |
| \$ / R           | On 31/05/2019 | Any day expiry          | 15.01 | Call  | 728.25720   | 0.72826   | 690.48110    | 0.69048        | 728.257           | 18.69      | 0.49  | 0.00        | 0                | 500.00        |
| \$ / R           | On 31/05/2019 | Any day expiry          | 15.79 | Call  | 495.18860   | 0.49519   | 469.56140    | 0.46956        | 495.189           | 19.96      | 0.36  | 0.00        | 0                | 250.00        |
| \$ / R           | On 31/05/2019 | Any day expiry          | 16.15 | Call  | 417.53970   | 0.41754   | 396.23180    | 0.39623        | 417.540           | 20.57      | 0.31  | 0.00        | 0                | 250.00        |
| \$ / R           | On 03/06/2019 | Any day expiry          |       |       | 14.82380    | 14.82380  | 14.73360     | 14.73360       |                   | 18.33      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future |       |       | 14.84390    | 14.84390  | 14.75360     | 14.75360       |                   | 18.44      | 0.00  | 148,439.00  | 10               | 19,390.00     |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 10.69 | Put   | 6.78340     | 0.00678   | 7.17420      | 0.00717        | 6.783             | 18.76      | 0.01  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 12.28 | Put   | 34.97200    | 0.03497   | 41.86670     | 0.04187        | 34.972            | 15.32      | 0.05  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 12.75 | Put   | 83.08250    | 0.08308   | 95.50830     | 0.09551        | 83.083            | 15.85      | 0.09  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 12.98 | Put   | 119.21480   | 0.11921   | 134.91340    | 0.13491        | 119.215           | 16.10      | 0.12  | 0.00        | 0                | 911.00        |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 13.00 | Put   | 122.80820   | 0.12281   | 138.80790    | 0.13881        | 122.808           | 16.13      | 0.13  | 0.00        | 0                | 8,203.00      |



| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 13.24 | Put   | 171.99570   | 0.17200   | 191.72900    | 0.19173        | 171.996           | 16.40      | 0.16  | 0.00        | 0                | 30,000.00     |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 13.83 | Put   | 341.49570   | 0.34150   | 370.23990    | 0.37024        | 341.496           | 16.97      | 0.27  | 0.00        | 0                | 25,000.00     |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 13.88 | Put   | 359.30360   | 0.35930   | 388.84010    | 0.38884        | 359.304           | 17.02      | 0.28  | 0.00        | 0                | 5,035.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 13.98 | Call  | 1,260.49490 | 1.26049   | 1,201.31700  | 1.20132        | 1,260.495         | 17.11      | 0.70  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 14.42 | Call  | 1,020.47090 | 1.02047   | 972.14120    | 0.97214        | 1,020.471         | 17.74      | 0.61  | 0.00        | 0                | 30.00         |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 14.58 | Call  | 945.25880   | 0.94526   | 899.75120    | 0.89975        | 945.259           | 18.00      | 0.58  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 14.63 | Put   | 708.98220   | 0.70898   | 754.63380    | 0.75463        | 708.982           | 18.08      | 0.43  | 0.00        | 0                | 8,203.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 14.82 | Call  | 842.57240   | 0.84257   | 801.02670    | 0.80103        | 842.572           | 18.39      | 0.53  | 0.00        | 0                | 30,000.00     |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.10 | Call  | 736.44110   | 0.73644   | 699.60090    | 0.69960        | 736.441           | 18.83      | 0.48  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.62 | Call  | 575.00040   | 0.57500   | 546.27340    | 0.54627        | 575.000           | 19.65      | 0.40  | 0.00        | 0                | 5,035.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.80 | Call  | 529.10710   | 0.52911   | 502.71910    | 0.50272        | 529.107           | 19.94      | 0.37  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.92 | Call  | 500.85730   | 0.50086   | 475.92650    | 0.47593        | 500.857           | 20.14      | 0.35  | 0.00        | 0                | 911.00        |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 16.00 | Call  | 482.99690   | 0.48300   | 458.99540    | 0.45900        | 482.997           | 20.27      | 0.34  | 0.00        | 0                | 20.00         |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 17.96 | Call  | 205.58400   | 0.20558   | 197.54930    | 0.19755        | 205.584           | 23.11      | 0.16  | 0.00        | 0                | 8,203.00      |
| \$ / R           | On 20/06/2019 | Any day expiry          |       |       | 14.85480    | 14.85480  | 14.76440     | 14.76440       |                   | 18.43      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 20/06/2019 | Any day expiry          | 14.72 | Put   | 766.07640   | 0.76608   | 813.11350    | 0.81311        | 766.076           | 18.22      | 0.45  | 0.00        | 0                | 20,000.00     |
| \$ / R           | On 20/06/2019 | Any day expiry          | 17.22 | Call  | 288.89600   | 0.28890   | 274.40530    | 0.27441        | 288.896           | 21.97      | 0.22  | 0.00        | 0                | 20,000.00     |
| \$ / R           | On 28/06/2019 | Any day expiry          |       |       | 14.86950    | 14.86950  | 14.77900     | 14.77900       |                   | 18.51      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 28/06/2019 | Any day expiry          | 13.00 | Put   | 130.12780   | 0.13013   | 145.74780    | 0.14575        | 130.128           | 16.05      | 0.13  | 0.00        | 0                | 500.00        |
| \$ / R           | On 28/06/2019 | Any day expiry          | 14.20 | Put   | 503.58510   | 0.50359   | 541.68880    | 0.54169        | 503.585           | 17.38      | 0.34  | 0.00        | 0                | 250.00        |
| \$ / R           | On 28/06/2019 | Any day expiry          | 14.25 | Put   | 527.07890   | 0.52708   | 566.09500    | 0.56609        | 527.079           | 17.46      | 0.35  | 0.00        | 0                | 250.00        |
| \$ / R           | On 28/06/2019 | Any day expiry          | 15.17 | Call  | 751.20380   | 0.75120   | 714.67860    | 0.71468        | 751.204           | 18.93      | 0.48  | 0.00        | 0                | 500.00        |
| \$ / R           | On 28/06/2019 | Any day expiry          | 15.96 | Call  | 526.40670   | 0.52641   | 500.95350    | 0.50095        | 526.407           | 20.16      | 0.36  | 0.00        | 0                | 250.00        |
| \$ / R           | On 28/06/2019 | Any day expiry          | 16.32 | Call  | 450.88700   | 0.45089   | 429.17730    | 0.42918        | 450.887           | 20.74      | 0.31  | 0.00        | 0                | 250.00        |
| \$ / R           | On 01/07/2019 | Any day expiry          |       |       | 14.87490    | 14.87490  | 14.78440     | 14.78440       |                   | 18.49      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 03/07/2019 | Any day expiry          |       |       | 14.87860    | 14.87860  | 14.78810     | 14.78810       |                   | 18.50      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 03/07/2019 | Any day expiry          | 13.45 | Put   | 240.83170   | 0.24083   | 263.99820    | 0.26400        | 240.832           | 16.63      | 0.20  | 0.00        | 0                | 39,250.00     |
| \$ / R           | On 03/07/2019 | Any day expiry          | 16.44 | Call  | 439.10640   | 0.43911   | 417.37090    | 0.41737        | 439.106           | 20.89      | 0.30  | 0.00        | 0                | 39,250.00     |
| \$ / R           | On 31/07/2019 | Any day expiry          |       |       | 14.92970    | 14.92970  | 14.83890     | 14.83890       |                   | 18.56      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 31/07/2019 | Any day expiry          | 13.00 | Put   | 143.82380   | 0.14382   | 161.33540    | 0.16134        | 143.824           | 15.80      | 0.13  | 0.00        | 0                | 500.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 14.20 | Put   | 535.59830   | 0.53560   | 573.50590    | 0.57351        | 535.598           | 17.38      | 0.34  | 0.00        | 0                | 250.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 14.25 | Put   | 559.22830   | 0.55923   | 598.01360    | 0.59801        | 559.228           | 17.45      | 0.35  | 0.00        | 0                | 250.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 15.34 | Call  | 782.36390   | 0.78236   | 746.98700    | 0.74699        | 782.364           | 19.13      | 0.47  | 0.00        | 0                | 500.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 16.14 | Call  | 564.12930   | 0.56413   | 539.01350    | 0.53901        | 564.129           | 20.33      | 0.36  | 0.00        | 0                | 250.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 16.50 | Call  | 489.80210   | 0.48980   | 467.15600    | 0.46716        | 489.802           | 20.86      | 0.32  | 0.00        | 0                | 250.00        |
| \$ / R           | On 01/08/2019 | Any day expiry          |       |       | 14.93150    | 14.93150  | 14.84070     | 14.84070       |                   | 18.57      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 13/08/2019 | Any day expiry          |       |       | 14.95340    | 14.95340  | 14.86250     | 14.86250       |                   | 18.56      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 13/08/2019 | Any day expiry          | 14.48 | Put   | 686.66380   | 0.68666   | 729.24960    | 0.72925        | 686.664           | 17.82      | 0.39  | 0.00        | 0                | 3,147.00      |
| \$ / R           | On 13/08/2019 | Any day expiry          | 16.35 | Call  | 548.47220   | 0.54847   | 524.82700    | 0.52483        | 548.472           | 20.59      | 0.34  | 0.00        | 0                | 3,147.00      |
| \$ / R           | On 30/08/2019 | Any day expiry          |       |       | 14.98490    | 14.98490  | 14.89400     | 14.89400       |                   | 18.63      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 30/08/2019 | Any day expiry          | 13.00 | Put   | 154.09020   | 0.15409   | 175.64960    | 0.17565        | 154.090           | 15.57      | 0.14  | 0.00        | 0                | 500.00        |
| \$ / R           | On 30/08/2019 | Any day expiry          | 14.20 | Put   | 563.88040   | 0.56388   | 600.25420    | 0.60025        | 563.880           | 17.41      | 0.34  | 0.00        | 0                | 250.00        |
| \$ / R           | On 30/08/2019 | Any day expiry          | 14.25 | Put   | 586.11290   | 0.58611   | 624.81780    | 0.62482        | 586.113           | 17.46      | 0.34  | 0.00        | 0                | 250.00        |
| \$ / R           | On 30/08/2019 | Any day expiry          | 15.52 | Call  | 802.28780   | 0.80229   | 768.11920    | 0.76812        | 802.288           | 19.35      | 0.45  | 0.00        | 0                | 500.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R           | On 30/08/2019 | Any day expiry          | 16.33 | Call  | 591.26770   | 0.59127   | 566.65610    | 0.56666        | 591.268           | 20.51      | 0.35  | 0.00        | 0                | 250.00        |
| \$ / R           | On 30/08/2019 | Any day expiry          | 16.70 | Call  | 515.90420   | 0.51590   | 493.72680    | 0.49373        | 515.904           | 21.01      | 0.31  | 0.00        | 0                | 250.00        |
| \$ / R           | On 02/09/2019 | Any day expiry          |       |       | 14.99050    | 14.99050  | 14.89960     | 14.89960       |                   | 18.61      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 05/09/2019 | Any day expiry          |       |       | 14.99610    | 14.99610  | 14.90510     | 14.90510       |                   | 18.62      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 05/09/2019 | Any day expiry          | 19.00 | Call  | 265.63220   | 0.26563   | 258.00350    | 0.25800        | 265.632           | 24.41      | 0.17  | 0.00        | 0                | 20,000.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future |       |       | 15.01650    | 15.01650  | 14.92550     | 14.92550       |                   | 18.67      | 0.00  | 0.00        | 0                | 14,099.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 10.75 | Put   | 14.04790    | 0.01405   | 14.07630     | 0.01408        | 14.048            | 17.55      | 0.02  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 12.50 | Put   | 69.98840    | 0.06999   | 81.58730     | 0.08159        | 69.988            | 14.51      | 0.07  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 13.91 | Put   | 458.27640   | 0.45828   | 489.21620    | 0.48922        | 458.276           | 17.15      | 0.29  | 0.00        | 0                | 81,930.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 13.97 | Put   | 481.77250   | 0.48177   | 513.54460    | 0.51354        | 481.773           | 17.21      | 0.30  | 0.00        | 0                | 800.00        |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.09 | Put   | 530.81850   | 0.53082   | 564.24440    | 0.56424        | 530.818           | 17.32      | 0.32  | 0.00        | 0                | 33,715.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.14 | Put   | 552.06050   | 0.55206   | 586.17720    | 0.58618        | 552.061           | 17.37      | 0.32  | 0.00        | 0                | 141,127.00    |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.21 | Put   | 582.59260   | 0.58259   | 617.99490    | 0.61799        | 582.593           | 17.43      | 0.34  | 0.00        | 0                | 2,700.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.33 | Put   | 637.95900   | 0.63796   | 677.96190    | 0.67796        | 637.959           | 17.56      | 0.36  | 0.00        | 0                | 33,151.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.72 | Put   | 845.57380   | 0.84557   | 891.53150    | 0.89153        | 845.574           | 18.16      | 0.42  | 0.00        | 0                | 1,200.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 15.38 | Put   | 1,253.19810 | 1.25320   | 1,307.42720  | 1.30743        | 1,253.198         | 19.12      | 0.52  | 0.00        | 0                | 5,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 15.56 | Put   | 1,374.85210 | 1.37485   | 1,431.37470  | 1.43137        | 1,374.852         | 19.36      | 0.54  | 0.00        | 0                | 2,571.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 15.87 | Call  | 740.97710   | 0.74098   | 710.55560    | 0.71056        | 740.977           | 19.79      | 0.42  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 17.23 | Call  | 457.48010   | 0.45748   | 438.68590    | 0.43869        | 457.480           | 21.58      | 0.28  | 0.00        | 0                | 800.00        |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 17.64 | Call  | 398.22400   | 0.39822   | 382.07170    | 0.38207        | 398.224           | 22.08      | 0.24  | 0.00        | 0                | 5,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 17.85 | Call  | 371.63750   | 0.37164   | 356.68350    | 0.35668        | 371.638           | 22.33      | 0.23  | 0.00        | 0                | 2,700.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 17.93 | Call  | 362.11310   | 0.36211   | 347.59120    | 0.34759        | 362.113           | 22.43      | 0.22  | 0.00        | 0                | 2,571.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 18.29 | Call  | 328.28370   | 0.32828   | 317.59490    | 0.31759        | 328.284           | 23.01      | 0.20  | 0.00        | 0                | 81,930.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 18.47 | Call  | 314.51450   | 0.31451   | 304.49770    | 0.30450        | 314.515           | 23.33      | 0.19  | 0.00        | 0                | 1,200.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 18.63 | Call  | 303.14510   | 0.30315   | 293.68680    | 0.29369        | 303.145           | 23.61      | 0.19  | 0.00        | 0                | 33,715.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 18.67 | Call  | 300.42250   | 0.30042   | 291.09690    | 0.29110        | 300.423           | 23.68      | 0.19  | 0.00        | 0                | 141,127.00    |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 19.32 | Call  | 262.10800   | 0.26211   | 254.66180    | 0.25466        | 262.108           | 24.85      | 0.16  | 0.00        | 0                | 33,151.00     |
| \$ / R           | On 30/09/2019 | Any day expiry          |       |       | 15.04250    | 15.04250  | 14.95150     | 14.95150       |                   | 18.66      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 30/09/2019 | Any day expiry          | 13.00 | Put   | 171.16400   | 0.17116   | 192.20780    | 0.19221        | 171.164           | 15.61      | 0.14  | 0.00        | 0                | 500.00        |
| \$ / R           | On 30/09/2019 | Any day expiry          | 14.20 | Put   | 589.44440   | 0.58944   | 624.27920    | 0.62428        | 589.444           | 17.43      | 0.33  | 0.00        | 0                | 250.00        |
| \$ / R           | On 30/09/2019 | Any day expiry          | 14.25 | Put   | 611.70510   | 0.61171   | 648.83770    | 0.64884        | 611.705           | 17.47      | 0.34  | 0.00        | 0                | 250.00        |
| \$ / R           | On 30/09/2019 | Any day expiry          | 15.68 | Call  | 828.84240   | 0.82884   | 795.23110    | 0.79523        | 828.842           | 19.50      | 0.45  | 0.00        | 0                | 500.00        |
| \$ / R           | On 30/09/2019 | Any day expiry          | 16.50 | Call  | 622.10720   | 0.62211   | 597.43600    | 0.59744        | 622.107           | 20.63      | 0.35  | 0.00        | 0                | 250.00        |
| \$ / R           | On 30/09/2019 | Any day expiry          | 16.89 | Call  | 543.68050   | 0.54368   | 521.87990    | 0.52188        | 543.681           | 21.11      | 0.31  | 0.00        | 0                | 250.00        |
| \$ / R           | On 02/10/2019 | Any day expiry          |       |       | 15.04620    | 15.04620  | 14.95520     | 14.95520       |                   | 18.67      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 31/10/2019 | Any day expiry          |       |       | 15.10010    | 15.10010  | 15.00900     | 15.00900       |                   | 18.71      | 0.00  | 0.00        | 0                | 55.00         |
| \$ / R           | On 31/10/2019 | Any day expiry          | 13.00 | Put   | 186.28960   | 0.18629   | 207.91910    | 0.20792        | 186.290           | 15.60      | 0.15  | 0.00        | 0                | 500.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 14.20 | Put   | 614.16040   | 0.61416   | 648.88750    | 0.64889        | 614.160           | 17.46      | 0.33  | 0.00        | 0                | 250.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 14.25 | Put   | 636.54180   | 0.63654   | 671.85940    | 0.67186        | 636.542           | 17.51      | 0.34  | 0.00        | 0                | 250.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 15.87 | Call  | 846.76990   | 0.84677   | 814.71350    | 0.81471        | 846.770           | 19.69      | 0.44  | 0.00        | 0                | 500.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 16.70 | Call  | 645.82980   | 0.64583   | 621.12240    | 0.62112        | 645.830           | 20.78      | 0.35  | 0.00        | 0                | 250.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 17.09 | Call  | 569.78850   | 0.56979   | 548.26780    | 0.54827        | 569.788           | 21.25      | 0.31  | 0.00        | 0                | 250.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          |       |       | 15.15630    | 15.15630  | 15.06450     | 15.06450       |                   | 18.81      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 29/11/2019 | Any day expiry          | 13.00 | Put   | 199.51240   | 0.19951   | 224.25280    | 0.22425        | 199.512           | 15.60      | 0.15  | 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 29/11/2019 | Any day expiry          | 14.20    | Put   | 636.58210  | 0.63658   | 672.12420    | 0.67212        | 636.582           | 17.51      | 0.33  | 0.00           | 0                | 250.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          | 14.25    | Put   | 659.13520  | 0.65914   | 695.25510    | 0.69526        | 659.135           | 17.56      | 0.33  | 0.00           | 0                | 250.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          | 16.03    | Call  | 873.08060  | 0.87308   | 841.35260    | 0.84135        | 873.081           | 19.90      | 0.43  | 0.00           | 0                | 500.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          | 16.87    | Call  | 674.49740  | 0.67450   | 649.89630    | 0.64990        | 674.497           | 20.95      | 0.35  | 0.00           | 0                | 250.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          | 17.26    | Call  | 600.25700  | 0.60026   | 578.77780    | 0.57878        | 600.257           | 21.41      | 0.31  | 0.00           | 0                | 250.00        |
| \$ / R           | On 02/12/2019 | Any day expiry          | 15.16240 |       | 15.16240   | 15.16240  | 15.07040     | 15.07040       |                   | 18.80      | 0.00  | 0.00           | 0                | 55.00         |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future |          |       | 15.18470   | 15.18470  | 15.09200     | 15.09200       |                   | 18.90      | 0.00  | 0.00           | 0                | 10,270.00     |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 11.89    | Put   | 44.26780   | 0.04427   | 51.01790     | 0.05102        | 44.268            | 14.47      | 0.04  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 13.66    | Put   | 427.35500  | 0.42736   | 458.82410    | 0.45882        | 427.355           | 16.95      | 0.25  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 17.38    | Call  | 609.35790  | 0.60936   | 587.65780    | 0.58766        | 609.358           | 21.54      | 0.31  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 20.00    | Call  | 336.24480  | 0.33624   | 322.53330    | 0.32253        | 336.245           | 25.03      | 0.18  | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 31/12/2019 | Any day expiry          |          |       | 15.22110   | 15.22110  | 15.12740     | 15.12740       |                   | 18.93      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 31/12/2019 | Any day expiry          | 13.00    | Put   | 217.34390  | 0.21734   | 243.26800    | 0.24327        | 217.344           | 15.71      | 0.15  | 0.00           | 0                | 500.00        |
| \$ / R           | On 31/12/2019 | Any day expiry          | 14.20    | Put   | 659.40290  | 0.65940   | 696.15810    | 0.69616        | 659.403           | 17.57      | 0.32  | 0.00           | 0                | 250.00        |
| \$ / R           | On 31/12/2019 | Any day expiry          | 14.25    | Put   | 682.16180  | 0.68216   | 719.50380    | 0.71950        | 682.162           | 17.63      | 0.33  | 0.00           | 0                | 250.00        |
| \$ / R           | On 31/12/2019 | Any day expiry          | 16.21    | Call  | 903.27940  | 0.90328   | 870.68340    | 0.87068        | 903.279           | 20.14      | 0.43  | 0.00           | 0                | 500.00        |
| \$ / R           | On 31/12/2019 | Any day expiry          | 17.05    | Call  | 709.52070  | 0.70952   | 683.94080    | 0.68394        | 709.521           | 21.15      | 0.35  | 0.00           | 0                | 250.00        |
| \$ / R           | On 31/12/2019 | Any day expiry          | 17.44    | Call  | 636.95930  | 0.63696   | 614.26900    | 0.61427        | 636.959           | 21.60      | 0.32  | 0.00           | 0                | 250.00        |
| \$ / R           | On 02/01/2020 | Any day expiry          |          |       | 15.22520   | 15.22520  | 15.13130     | 15.13130       |                   | 18.99      | 0.00  | 0.00           | 0                | 55.00         |
| \$ / R           | On 31/01/2020 | Any day expiry          |          |       | 15.28390   | 15.28390  | 15.18830     | 15.18830       |                   | 19.10      | 0.00  | 0.00           | 0                | 55.00         |
| \$ / R           | On 02/03/2020 | Any day expiry          |          |       | 15.34670   | 15.34670  | 15.24930     | 15.24930       |                   | 19.18      | 0.00  | 0.00           | 0                | 55.00         |
| \$ / R           | On 16/03/2020 | Foreign Exchange Future |          |       | 15.37500   | 15.37500  | 15.27680     | 15.27680       |                   | 19.25      | 0.00  | 0.00           | 0                | 3,966.00      |
| \$ / R           | On 02/04/2020 | Any day expiry          |          |       | 15.40950   | 15.40950  | 15.31020     | 15.31020       |                   | 19.27      | 0.00  | 0.00           | 0                | 55.00         |
| \$ / R           | On 29/04/2020 | Any day expiry          |          |       | 15.46420   | 15.46420  | 15.36330     | 15.36330       |                   | 19.33      | 0.00  | 0.00           | 0                | 55.00         |
| \$ / R           | On 02/06/2020 | Any day expiry          |          |       | 15.53300   | 15.53300  | 15.43020     | 15.43020       |                   | 19.45      | 0.00  | 0.00           | 0                | 1,055.00      |
| \$ / R           | On 12/06/2020 | Foreign Exchange Future |          |       | 15.55330   | 15.55330  | 15.44980     | 15.44980       |                   | 19.45      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 28/07/2020 | Any day expiry          |          |       | 15.64640   | 15.64640  | 15.54030     | 15.54030       |                   | 19.55      | 0.00  | 0.00           | 0                | 84,000.00     |
| \$ / R           | On 14/09/2020 | Foreign Exchange Future |          |       | 15.74370   | 15.74370  | 15.63460     | 15.63460       |                   | 19.63      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R MAXI      | On 14/12/2018 | Foreign Exchange Future |          |       | 14.51640   | 14.51640  | 14.42400     | 14.42400       |                   | 18.48      | 0.00  | 725,820.00     | 50               | 411.00        |
| \$ / R MAXI      | On 18/03/2019 | Foreign Exchange Future |          |       | 14.68390   | 14.68390  | 14.59340     | 14.59340       |                   | 18.19      | 0.00  | 0.00           | 0                | 5.00          |
| \$ / R MAXI      | On 14/06/2019 | Foreign Exchange Future |          |       | 14.84390   | 14.84390  | 14.75360     | 14.75360       |                   | 18.44      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R MAXI      | On 16/09/2019 | Foreign Exchange Future |          |       | 15.01650   | 15.01650  | 14.92550     | 14.92550       |                   | 18.67      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R MAXI      | On 13/12/2019 | Foreign Exchange Future |          |       | 15.18470   | 15.18470  | 15.09200     | 15.09200       |                   | 18.90      | 0.00  | 0.00           | 0                | 0.00          |
| £ / R            | On 30/11/2018 | Any day expiry          |          |       | 18.78330   | 18.78330  | 18.58870     | 18.58870       |                   | 17.10      | 0.00  | 0.00           | 0                | 13.00         |
| £ / R            | On 14/12/2018 | Foreign Exchange Future |          |       | 18.82740   | 18.82740  | 18.63300     | 18.63300       |                   | 17.09      | 0.00  | 141,205,500.00 | 7,500            | 447,771.00    |
| £ / R            | On 14/12/2018 | Foreign Exchange Future | 19.30    | Call  | 203.73480  | 0.20373   | 156.73670    | 0.15674        | 203.735           | 17.87      | 0.33  | 0.00           | 0                | 200.00        |
| £ / R            | On 31/01/2019 | Any day expiry          |          |       | 18.99550   | 18.99550  | 18.79990     | 18.79990       |                   | 16.67      | 0.00  | 0.00           | 0                | 22.00         |
| £ / R            | On 18/03/2019 | Foreign Exchange Future |          |       | 19.14510   | 19.14510  | 18.94950     | 18.94950       |                   | 16.73      | 0.00  | 38,290.20      | 2                | 11,149.00     |
| £ / R            | On 18/03/2019 | Foreign Exchange Future | 18.00    | Put   | 282.83490  | 0.28283   | 332.06670    | 0.33207        | 282.835           | 16.48      | 0.25  | 0.00           | 0                | 500.00        |
| £ / R            | On 18/03/2019 | Foreign Exchange Future | 19.19    | Put   | 772.43790  | 0.77244   | 878.38000    | 0.87838        | 772.438           | 16.76      | 0.49  | 0.00           | 0                | 1,000.00      |
| £ / R            | On 18/03/2019 | Foreign Exchange Future | 20.00    | Call  | 441.50150  | 0.44150   | 383.34160    | 0.38334        | 441.502           | 17.45      | 0.35  | 0.00           | 0                | 500.00        |
| £ / R            | On 18/03/2019 | Foreign Exchange Future | 20.18    | Call  | 394.10610  | 0.39411   | 342.36030    | 0.34236        | 394.106           | 17.62      | 0.32  | 0.00           | 0                | 1,500.00      |

| 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 | 21.44  | Call       | 176.99590   |       | 0.17700    |           | 153.00950    | 0.15301        | 176.996           | 18.85      | 0.17  | 0.00        | 0                | 500.00        |
| £ / R            | On 14/06/2019 | Foreign Exchange Future |        |            | 19.44000    |       | 19.44000   |           | 19.24300     | 19.24300       |                   | 17.09      | 0.00  | 0.00        | 0                | 5,506.00      |
| £ / R            | On 16/09/2019 | Foreign Exchange Future |        |            | 19.76310    |       | 19.76310   |           | 19.56360     | 19.56360       |                   | 17.56      | 0.00  | 0.00        | 0                | 10,363.00     |
| £ / R            | On 13/12/2019 | Foreign Exchange Future |        |            | 20.07840    |       | 20.07840   |           | 19.87560     | 19.87560       |                   | 18.03      | 0.00  | 0.00        | 0                | 0.00          |
| £ / R            | On 16/03/2020 | Foreign Exchange Future |        |            | 20.43330    |       | 20.43330   |           | 20.22290     | 20.22290       |                   | 18.55      | 0.00  | 0.00        | 0                | 0.00          |
| ¥ / R            | On 14/12/2018 | Foreign Exchange Future |        |            | 0.12765     |       | 0.12765    |           | 0.12700      | 0.12700        |                   | 26.30      | 0.00  | 0.00        | 0                | 6,905.00      |
| ¥ / R            | On 18/03/2019 | Foreign Exchange Future |        |            | 0.13027     |       | 0.13027    |           | 0.12962      | 0.12962        |                   | 23.26      | 0.00  | 0.00        | 0                | 0.00          |
| ¥ / R            | On 14/06/2019 | Foreign Exchange Future |        |            | 0.13271     |       | 0.13271    |           | 0.13207      | 0.13207        |                   | 22.82      | 0.00  | 0.00        | 0                | 0.00          |
| € / R            | On 30/11/2018 | Any day expiry          |        |            | 16.34930    |       | 16.34930   |           | 16.23960     | 16.23960       |                   | 16.96      | 0.00  | 0.00        | 0                | 37.00         |
| € / R            | On 14/12/2018 | Foreign Exchange Future |        |            | 16.39590    |       | 16.39590   |           | 16.28660     | 16.28660       |                   | 17.05      | 0.00  | 409,897.50  | 25               | 135,508.00    |
| € / R            | On 18/03/2019 | Foreign Exchange Future |        |            | 16.73780    |       | 16.73780   |           | 16.62830     | 16.62830       |                   | 16.84      | 0.00  | 0.00        | 0                | 36,636.00     |
| € / R            | On 18/03/2019 | Foreign Exchange Future | 15.60  | Put        | 184.04630   |       | 0.18405    |           | 214.26050    | 0.21426        | 184.046           | 15.52      | 0.21  | 0.00        | 0                | 462.00        |
| € / R            | On 18/03/2019 | Foreign Exchange Future | 16.00  | Call       | 1,043.69480 |       | 1.04369    |           | 978.11230    | 0.97811        | 1,043.695         | 15.83      | 0.70  | 0.00        | 0                | 650.00        |
| € / R            | On 18/03/2019 | Foreign Exchange Future | 17.33  | Put        | 1,043.28940 |       | 1.04329    |           | 1,122.90420  | 1.12290        | 1,043.289         | 17.82      | 0.61  | 0.00        | 0                | 462.00        |
| € / R            | On 18/03/2019 | Foreign Exchange Future | 19.65  | Call       | 106.24110   |       | 0.10624    |           | 99.96230     | 0.09996        | 106.241           | 21.33      | 0.11  | 0.00        | 0                | 462.00        |
| € / R            | On 14/06/2019 | Foreign Exchange Future |        |            | 17.05600    |       | 17.05600   |           | 16.94680     | 16.94680       |                   | 17.11      | 0.00  | 0.00        | 0                | 4,906.00      |
| € / R            | On 14/08/2019 | Any day expiry          |        |            | 17.28450    |       | 17.28450   |           | 17.17420     | 17.17420       |                   | 17.32      | 0.00  | 0.00        | 0                | 0.00          |
| € / R            | On 14/08/2019 | Any day expiry          | 17.01  | Put        | 871.72900   |       | 0.87173    |           | 931.13440    | 0.93113        | 871.729           | 16.94      | 0.43  | 0.00        | 0                | 31,200.00     |
| € / R            | On 14/08/2019 | Any day expiry          | 19.65  | Call       | 437.10540   |       | 0.43711    |           | 418.91610    | 0.41892        | 437.105           | 20.25      | 0.26  | 0.00        | 0                | 62,400.00     |
| € / R            | On 16/09/2019 | Foreign Exchange Future |        |            | 17.40870    |       | 17.40870   |           | 17.29850     | 17.29850       |                   | 17.37      | 0.00  | 0.00        | 0                | 8,262.00      |
| € / R            | On 16/09/2019 | Foreign Exchange Future | 18.60  | Call       | 730.19080   |       | 0.73019    |           | 699.66840    | 0.69967        | 730.191           | 18.79      | 0.38  | 0.00        | 0                | 55,000.00     |
| € / R            | On 13/12/2019 | Foreign Exchange Future |        |            | 17.73110    |       | 17.73110   |           | 17.61870     | 17.61870       |                   | 17.63      | 0.00  | 0.00        | 0                | 0.00          |
| € / R            | On 16/03/2020 | Foreign Exchange Future |        |            | 18.08670    |       | 18.08670   |           | 17.97360     | 17.97360       |                   | 17.93      | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 21/12/2021 | Interest Rate Swap      |        |            | 98.04000    |       | 98.04000   |           | 98.01000     | 98.01000       |                   |            | 0.00  | 0.00        | 0                | 51.00         |
| AL37             | On 07/02/2019 | Index Future            |        |            | 601.49900   |       | 601.49900  |           | 601.71000    | 601.71000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 02/05/2019 | Index Future            |        |            | 612.12200   |       | 612.12200  |           | 612.33200    | 612.33200      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 01/08/2019 | Index Future            |        |            | 624.41400   |       | 624.41400  |           | 624.63400    | 624.63400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 07/02/2019 | Index Future            |        |            | 690.44600   |       | 690.44600  |           | 691.35000    | 691.35000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 02/05/2019 | Index Future            |        |            | 702.64000   |       | 702.64000  |           | 703.55400    | 703.55400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 01/08/2019 | Index Future            |        |            | 716.74900   |       | 716.74900  |           | 717.68900    | 717.68900      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 07/02/2019 | Index Future            |        |            | 625.49500   |       | 625.49500  |           | 626.46800    | 626.46800      |                   |            | 0.00  | 0.00        | 0                | 906.00        |
| ALBI             | On 02/05/2019 | Index Future            |        |            | 636.54200   |       | 636.54200  |           | 637.52700    | 637.52700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 01/08/2019 | Index Future            |        |            | 649.32400   |       | 649.32400  |           | 650.33500    | 650.33500      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AU\$ / R         | On 14/12/2018 | Foreign Exchange Future |        |            | 10.45830    |       | 10.45830   |           | 10.40110     | 10.40110       |                   | 14.23      | 0.00  | 0.00        | 0                | 23,928.00     |
| AU\$ / R         | On 18/03/2019 | Foreign Exchange Future |        |            | 10.59380    |       | 10.59380   |           | 10.53770     | 10.53770       |                   | 14.05      | 0.00  | 0.00        | 0                | 420.00        |
| AU\$ / R         | On 14/06/2019 | Foreign Exchange Future |        |            | 10.72660    |       | 10.72660   |           | 10.67140     | 10.67140       |                   | 14.41      | 0.00  | 0.00        | 0                | 4,932.00      |
| AU\$ / R         | On 16/09/2019 | Foreign Exchange Future |        |            | 10.87330    |       | 10.87330   |           | 10.81850     | 10.81850       |                   | 14.77      | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| AU\$ / R         | On 13/12/2019 | Foreign Exchange Future | 11.01690  |       | 11.01690   |           | 10.96200     | 10.96200       |                   | 15.18      | 0.00  | 0.00        | 0                | 0.00          |
| AU\$ / R         | On 16/03/2020 | Foreign Exchange Future | 11.17930  |       | 11.17930   |           | 11.12080     | 11.12080       |                   | 15.55      | 0.00  | 0.00        | 0                | 0.00          |
| CAD/ R           | On 14/12/2018 | Foreign Exchange Future | 10.97050  |       | 10.97050   |           | 10.92780     | 10.92780       |                   | 15.33      | 0.00  | 0.00        | 0                | 500.00        |
| CAD/ R           | On 18/03/2019 | Foreign Exchange Future | 11.11800  |       | 11.11800   |           | 11.07610     | 11.07610       |                   | 15.19      | 0.00  | 0.00        | 0                | 400.00        |
| CAD/ R           | On 14/06/2019 | Foreign Exchange Future | 11.25360  |       | 11.25360   |           | 11.21310     | 11.21310       |                   | 15.57      | 0.00  | 0.00        | 0                | 0.00          |
| CAD/ R           | On 16/09/2019 | Foreign Exchange Future | 11.26970  |       | 11.26970   |           | 11.22910     | 11.22910       |                   | 16.05      | 0.00  | 0.00        | 0                | 0.00          |
| CAD/ R           | On 13/12/2019 | Foreign Exchange Future | 11.41540  |       | 11.41540   |           | 11.37590     | 11.37590       |                   | 16.42      | 0.00  | 0.00        | 0                | 0.00          |
| CAD/ R           | On 16/03/2020 | Foreign Exchange Future | 11.55900  |       | 11.55900   |           | 11.52040     | 11.52040       |                   | 16.58      | 0.00  | 0.00        | 0                | 0.00          |
| CHF / R          | On 14/12/2018 | Foreign Exchange Future | 14.41540  |       | 14.41540   |           | 14.32810     | 14.32810       |                   | 17.25      | 0.00  | 0.00        | 0                | 1,616.00      |
| CHF / R          | On 18/03/2019 | Foreign Exchange Future | 14.73260  |       | 14.73260   |           | 14.64460     | 14.64460       |                   | 17.37      | 0.00  | 0.00        | 0                | 0.00          |
| CHF / R          | On 14/06/2019 | Foreign Exchange Future | 15.02800  |       | 15.02800   |           | 14.94020     | 14.94020       |                   | 17.98      | 0.00  | 0.00        | 0                | 150.00        |
| CHF / R          | On 16/09/2019 | Foreign Exchange Future | 15.35450  |       | 15.35450   |           | 15.26660     | 15.26660       |                   | 18.47      | 0.00  | 0.00        | 0                | 0.00          |
| CHF / R          | On 13/12/2019 | Foreign Exchange Future | 15.65140  |       | 15.65140   |           | 15.55960     | 15.55960       |                   | 18.75      | 0.00  | 0.00        | 0                | 0.00          |
| CHF / R          | On 16/03/2020 | Foreign Exchange Future | 16.31140  |       | 16.31140   |           | 16.20070     | 16.20070       |                   | 19.22      | 0.00  | 0.00        | 0                | 0.00          |
| CNH / R          | On 14/12/2018 | Foreign Exchange Future | 2.08590   |       | 2.08590    |           | 2.06780      | 2.06780        |                   | 16.61      | 0.00  | 0.00        | 0                | 0.00          |
| CNH / R          | On 18/03/2019 | Foreign Exchange Future | 2.10490   |       | 2.10490    |           | 2.08640      | 2.08640        |                   | 16.04      | 0.00  | 0.00        | 0                | 0.00          |
| CNH / R          | On 14/06/2019 | Foreign Exchange Future | 2.12460   |       | 2.12460    |           | 2.10550      | 2.10550        |                   | 16.11      | 0.00  | 0.00        | 0                | 0.00          |
| DKK / R          | On 14/12/2018 | Foreign Exchange Future | 2.20220   |       | 2.20220    |           | 2.18740      | 2.18740        |                   | 16.16      | 0.00  | 0.00        | 0                | 240.00        |
| DKK / R          | On 18/03/2019 | Foreign Exchange Future | 2.24860   |       | 2.24860    |           | 2.23410      | 2.23410        |                   | 15.97      | 0.00  | 0.00        | 0                | 0.00          |
| DKK / R          | On 14/06/2019 | Foreign Exchange Future | 2.29290   |       | 2.29290    |           | 2.27820      | 2.27820        |                   | 16.31      | 0.00  | 0.00        | 0                | 0.00          |
| DKK / R          | On 16/09/2019 | Foreign Exchange Future | 2.34130   |       | 2.34130    |           | 2.32680      | 2.32680        |                   | 16.71      | 0.00  | 0.00        | 0                | 0.00          |
| DKK / R          | On 13/12/2019 | Foreign Exchange Future | 2.47170   |       | 2.47170    |           | 2.45360      | 2.45360        |                   | 17.34      | 0.00  | 0.00        | 0                | 0.00          |
| DKK / R          | On 16/03/2020 | Foreign Exchange Future | 2.52660   |       | 2.52660    |           | 2.50770      | 2.50770        |                   | 17.94      | 0.00  | 0.00        | 0                | 0.00          |
| E170             | On 01/08/2021 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES23             | On 25/01/2023 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES23A            | On 25/01/2023 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES26             | On 25/01/2023 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 07/02/2019 | Bond Future             | 11.33839  |       | 76.01622   |           | 11.31371     | 76.15469       |                   |            | 0.00  | 0.00        | 0                | 494.00        |
| ES33             | On 02/05/2019 | Bond Future             | 11.44447  |       | 73.56746   |           | 11.41910     | 73.70761       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 01/08/2019 | Bond Future             | 11.54954  |       | 75.04630   |           | 11.52311     | 75.19003       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 15/09/2033 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33A            | On 15/09/2033 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put              | MTM | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ES42             | On 07/02/2019 | Bond Future             |     | 11.54154  | 78.13864   |           | 11.52199     | 78.26274       |                   |            | 0.00  | 0.00        | 0                | 5,169.00      |
| ES42             | On 02/05/2019 | Bond Future             |     | 11.64704  | 75.25815   |           | 11.62694     | 75.38369       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 01/08/2019 | Bond Future             |     | 11.74964  | 76.77165   |           | 11.72871     | 76.90041       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 07/02/2019 | GOVI                    |     | 618.83600 | 618.83600  |           | 619.87500    | 619.87500      |                   |            | 0.00  | 0.00        | 0                | 461.00        |
| GOVI             | On 02/05/2019 | GOVI                    |     | 629.76500 | 629.76500  |           | 630.81700    | 630.81700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 01/08/2019 | GOVI                    |     | 642.41200 | 642.41200  |           | 643.49100    | 643.49100      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 14/12/2018 | Foreign Exchange Future |     | 1.85610   | 1.85610    |           | 1.84320      | 1.84320        |                   | 18.21      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 18/03/2019 | Foreign Exchange Future |     | 1.88120   | 1.88120    |           | 1.86820      | 1.86820        |                   | 18.38      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 14/06/2019 | Foreign Exchange Future |     | 1.90430   | 1.90430    |           | 1.89100      | 1.89100        |                   | 18.34      | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 07/02/2019 | Bond Future             |     | 133.12213 | 133.12213  |           | 133.14387    | 133.14387      |                   |            | 0.00  | 0.00        | 0                | 355.00        |
| I2025            | On 02/05/2019 | Bond Future             |     | 135.50322 | 135.50322  |           | 135.52408    | 135.52408      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 01/08/2019 | Bond Future             |     | 138.20994 | 138.20994  |           | 138.23248    | 138.23248      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 31/01/2025 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 07/02/2019 | Bond Future             |     | 101.47606 | 101.47606  |           | 101.96224    | 101.96224      |                   |            | 0.00  | 0.00        | 0                | 2,954.00      |
| I2029            | On 02/05/2019 | Bond Future             |     | 102.21807 | 102.21807  |           | 102.71185    | 102.71185      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 01/08/2019 | Bond Future             |     | 104.29524 | 104.29524  |           | 104.80010    | 104.80010      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 14/08/2015 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 07/02/2019 | Bond Future             |     | 103.43629 | 103.43629  |           | 104.02078    | 104.02078      |                   |            | 0.00  | 0.00        | 0                | 6,770.00      |
| I2033            | On 02/05/2019 | Bond Future             |     | 104.14080 | 104.14080  |           | 104.73467    | 104.73467      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 01/08/2019 | Bond Future             |     | 106.25702 | 106.25702  |           | 106.86398    | 106.86398      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 28/02/2033 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 07/02/2019 | Bond Future             |     | 123.05987 | 123.05987  |           | 121.96087    | 121.96087      |                   |            | 0.00  | 0.00        | 0                | 9,871.00      |
| I2038            | On 02/05/2019 | Bond Future             |     | 125.26108 | 125.26108  |           | 124.14112    | 124.14112      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 01/08/2019 | Bond Future             |     | 127.75382 | 127.75382  |           | 126.61237    | 126.61237      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 07/02/2019 | Bond Future             |     | 116.36218 | 116.36218  |           | 116.93352    | 116.93352      |                   |            | 0.00  | 0.00        | 0                | 12,065.00     |
| I2046            | On 02/05/2019 | Bond Future             |     | 116.75743 | 116.75743  |           | 117.33776    | 117.33776      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 01/08/2019 | Bond Future             |     | 119.13020 | 119.13020  |           | 119.72343    | 119.72343      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 07/02/2019 | Bond Future             |     | 120.27666 | 120.27666  |           | 120.67627    | 120.67627      |                   |            | 0.00  | 0.00        | 0                | 10,255.00     |
| I2050            | On 02/05/2019 | Bond Future             |     | 122.42793 | 122.42793  |           | 122.83337    | 122.83337      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 01/08/2019 | Bond Future             |     | 123.09710 | 123.09710  |           | 123.51206    | 123.51206      |                   |            | 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          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| IGOV             | On 07/02/2019 | Index Future            |        |            | 256.34500   |       | 256.34500  |           | 256.87400    | 256.87400      |                   |            | 0.00  | 25,634,500.00 | 10               | 518.00        |
| IGOV             | On 02/05/2019 | Index Future            |        |            | 260.92900   |       | 260.92900  |           | 261.46500    | 261.46500      |                   |            | 0.00  | 0.00          | 0                | 215.00        |
| IGOV             | On 01/08/2019 | Index Future            |        |            | 266.22900   |       | 266.22900  |           | 266.77800    | 266.77800      |                   |            | 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 14/12/2018 | Foreign Exchange Future |        |            | 0.14090     |       | 0.14090    |           | 0.14060      | 0.14060        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| KES / R          | On 18/03/2019 | Foreign Exchange Future |        |            | 0.14040     |       | 0.14040    |           | 0.13960      | 0.13960        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| KES / R          | On 14/06/2019 | Foreign Exchange Future |        |            | 0.14050     |       | 0.14050    |           | 0.13930      | 0.13930        |                   |            | 0.00  | 0.00          | 0                | 2,166.00      |
| NOK/R            | On 14/12/2018 | Foreign Exchange Future |        |            | 1.71490     |       | 1.71490    |           | 1.70920      | 1.70920        |                   | 14.92      | 0.00  | 0.00          | 0                | 0.00          |
| NOK/R            | On 18/03/2019 | Foreign Exchange Future |        |            | 1.74240     |       | 1.74240    |           | 1.73700      | 1.73700        |                   | 15.04      | 0.00  | 0.00          | 0                | 0.00          |
| NOK/R            | On 14/06/2019 | Foreign Exchange Future |        |            | 1.76840     |       | 1.76840    |           | 1.76310      | 1.76310        |                   | 15.75      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 14/12/2018 | Foreign Exchange Future |        |            | 9.79720     |       | 9.79720    |           | 9.73740      | 9.73740        |                   | 14.59      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2019 | Foreign Exchange Future |        |            | 9.92400     |       | 9.92400    |           | 9.86590      | 9.86590        |                   | 14.30      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2019 | Foreign Exchange Future |        |            | 10.04870    |       | 10.04870   |           | 9.99150      | 9.99150        |                   | 14.76      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 16/09/2019 | Foreign Exchange Future |        |            | 10.18580    |       | 10.18580   |           | 10.12860     | 10.12860       |                   | 15.33      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/12/2019 | Foreign Exchange Future |        |            | 10.69730    |       | 10.69730   |           | 10.63100     | 10.63100       |                   | 16.24      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 16/03/2020 | Foreign Exchange Future |        |            | 10.85230    |       | 10.85230   |           | 10.78520     | 10.78520       |                   | 16.65      | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 14/12/2018 | Foreign Exchange Future |        |            | 1.34600     |       | 1.34600    |           | 1.33670      | 1.33670        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 18/03/2019 | Foreign Exchange Future |        |            | 1.35650     |       | 1.35650    |           | 1.34140      | 1.34140        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 14/06/2019 | Foreign Exchange Future |        |            | 1.36500     |       | 1.36500    |           | 1.34610      | 1.34610        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO £ / \$    | On 14/12/2018 | Foreign Exchange Future |        |            | 1.29700     |       | 1.29700    |           | 1.29180      | 1.29180        |                   |            | 0.00  | 19,455.00     | 15               | 5.00          |
| QUANTO € / \$    | On 14/12/2018 | Foreign Exchange Future |        |            | 1.12950     |       | 1.12950    |           | 1.12910      | 1.12910        |                   |            | 0.00  | 0.00          | 0                | 50.00         |
| QUANTO € / \$    | On 18/03/2019 | Foreign Exchange Future |        |            | 1.13990     |       | 1.13990    |           | 1.13940      | 1.13940        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO € / \$    | On 14/06/2019 | Foreign Exchange Future |        |            | 1.14900     |       | 1.14900    |           | 1.14870      | 1.14870        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R / ¥EN          | On 14/12/2018 | Foreign Exchange Future |        |            | 7.83420     |       | 7.83420    | 0.12694   | 7.87410      | 7.87410        |                   | 19.81      | 0.00  | 0.00          | 0                | 0.00          |
| R186             | On 07/02/2019 | Bond Future             |        |            | 9.30651     |       | 108.05170  |           | 9.28629      | 108.16746      |                   | 7.06       | 0.00  | 17,720,478.80 | 164              | 66,185.00     |
| R186             | On 07/02/2019 | Bond Future             | 8.30   | Call       | 59.99000    |       | 0.05999    |           | 67.21000     | 0.06721        | 59.990            | 6.43       | 0.04  | 0.00          | 0                | 210.00        |
| R186             | On 07/02/2019 | Bond Future             | 8.50   | Call       | 139.37000   |       | 0.13937    |           | 153.40000    | 0.15340        | 139.370           | 6.51       | 0.09  | 0.00          | 0                | 1,000.00      |
| R186             | On 07/02/2019 | Bond Future             | 8.77   | Call       | 376.72000   |       | 0.37672    |           | 405.71000    | 0.40571        | 376.720           | 6.73       | 0.20  | 0.00          | 0                | 1,170.00      |
| R186             | On 07/02/2019 | Bond Future             | 9.10   | Put        | 2,137.57000 |       | 2.13757    |           | 2,074.59000  | 2.07459        | 2,137.570         | 6.97       | 0.62  | 0.00          | 0                | 1,000.00      |
| R186             | On 07/02/2019 | Bond Future             | 9.27   | Call       | 1,379.51000 |       | 1.37951    |           | 1,444.89000  | 1.44489        | 1,379.510         | 7.08       | 0.48  | 0.00          | 0                | 1,170.00      |
| R186             | On 07/02/2019 | Bond Future             | 9.38   | Call       | 1,713.99000 |       | 1.71399    |           | 1,787.11000  | 1.78711        | 1,713.990         | 7.16       | 0.55  | 0.00          | 0                | 6,000.00      |
| R186             | On 07/02/2019 | Bond Future             | 9.50   | Put        | 1,022.74000 |       | 1.02274    |           | 987.86000    | 0.98786        | 1,022.740         | 7.25       | 0.38  | 0.00          | 0                | 2,500.00      |
| R186             | On 07/02/2019 | Bond Future             | 9.90   | Put        | 447.97000   |       | 0.44797    |           | 432.05000    | 0.43205        | 447.970           | 7.70       | 0.20  | 0.00          | 0                | 1,000.00      |

| Contract Details | Strike        | Call / Put         | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R186             | On 07/02/2019 | Bond Future        | 9.92  | Put   | 429.13000   | 0.42913   | 413.88000    | 0.41388        | 429.130           | 7.72       | 0.19  | 0.00        | 0                | 1,170.00      |
| R186             | On 02/05/2019 | Bond Future        |       |       | 9.37514     | 109.96053 | 9.35421      | 110.07725      |                   | 7.08       | 0.00  | 0.00        | 0                | 0.00          |
| R186             | On 02/05/2019 | Bond Future        | 8.50  | Call  | 400.34000   | 0.40034   | 422.95000    | 0.42295        | 400.340           | 6.45       | 0.16  | 0.00        | 0                | 7,000.00      |
| R186             | On 02/05/2019 | Bond Future        | 8.62  | Call  | 542.45000   | 0.54245   | 570.47000    | 0.57047        | 542.450           | 6.57       | 0.20  | 0.00        | 0                | 90.00         |
| R186             | On 02/05/2019 | Bond Future        | 8.65  | Call  | 582.79000   | 0.58279   | 612.23000    | 0.61223        | 582.790           | 6.59       | 0.21  | 0.00        | 0                | 3,250.00      |
| R186             | On 02/05/2019 | Bond Future        | 8.70  | Call  | 654.33000   | 0.65433   | 686.20000    | 0.68620        | 654.330           | 6.64       | 0.23  | 0.00        | 0                | 200.00        |
| R186             | On 02/05/2019 | Bond Future        | 9.00  | Call  | 1,195.35000 | 1.19535   | 1,242.55000  | 1.24255        | 1,195.350         | 6.90       | 0.35  | 0.00        | 0                | 7,000.00      |
| R186             | On 02/05/2019 | Bond Future        | 9.20  | Call  | 1,663.21000 | 1.66321   | 1,720.76000  | 1.72076        | 1,663.210         | 7.04       | 0.44  | 0.00        | 0                | 90.00         |
| R186             | On 02/05/2019 | Bond Future        | 9.25  | Call  | 1,794.30000 | 1.79430   | 1,854.39000  | 1.85439        | 1,794.300         | 7.08       | 0.46  | 0.00        | 0                | 3,250.00      |
| R186             | On 02/05/2019 | Bond Future        | 9.30  | Call  | 1,932.11000 | 1.93211   | 1,994.73000  | 1.99473        | 1,932.110         | 7.12       | 0.48  | 0.00        | 0                | 200.00        |
| R186             | On 02/05/2019 | Bond Future        | 9.75  | Put   | 1,359.90000 | 1.35990   | 1,325.92000  | 1.32592        | 1,359.900         | 7.56       | 0.35  | 0.00        | 0                | 7,000.00      |
| R186             | On 02/05/2019 | Bond Future        | 9.96  | Put   | 1,054.99000 | 1.05499   | 1,028.29000  | 1.02829        | 1,054.990         | 7.83       | 0.28  | 0.00        | 0                | 90.00         |
| R186             | On 02/05/2019 | Bond Future        | 10.02 | Put   | 980.87000   | 0.98087   | 956.00000    | 0.95600        | 980.870           | 7.91       | 0.26  | 0.00        | 0                | 3,250.00      |
| R186             | On 02/05/2019 | Bond Future        | 10.07 | Put   | 923.48000   | 0.92348   | 900.05000    | 0.90005        | 923.480           | 7.97       | 0.25  | 0.00        | 0                | 200.00        |
| R186             | On 01/08/2019 | Bond Future        |       |       | 9.43458     | 106.86762 | 9.41242      | 106.98778      |                   | 7.14       | 0.00  | 0.00        | 0                | 0.00          |
| R186             | On 01/08/2019 | Bond Future        | 8.30  | Call  | 374.16000   | 0.37416   | 393.24000    | 0.39324        | 374.160           | 6.12       | 0.14  | 0.00        | 0                | 6,000.00      |
| R186             | On 01/08/2019 | Bond Future        | 9.05  | Call  | 1,615.45000 | 1.61545   | 1,666.27000  | 1.66627        | 1,615.450         | 6.96       | 0.38  | 0.00        | 0                | 6,000.00      |
| R186             | On 01/08/2019 | Bond Future        | 10.08 | Put   | 1,498.10000 | 1.49810   | 1,466.55000  | 1.46655        | 1,498.100         | 8.16       | 0.31  | 0.00        | 0                | 6,000.00      |
| R186             | On 21/12/2026 | Price Contribution |       |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution |       |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution |       |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R197             | On 07/02/2019 | Bond Future        |       |       | 298.48082   | 298.48082 | 299.19832    | 299.19832      |                   |            | 0.00  | 0.00        | 0                | 2,355.00      |
| R197             | On 02/05/2019 | Bond Future        |       |       | 303.81935   | 303.81935 | 304.54696    | 304.54696      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R197             | On 01/08/2019 | Bond Future        |       |       | 302.43256   | 302.43256 | 303.17773    | 303.17773      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution |       |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 07/02/2019 | Bond Future        |       |       | 234.08737   | 234.08737 | 234.95328    | 234.95328      |                   |            | 0.00  | 0.00        | 0                | 8,990.00      |
| R202             | On 02/05/2019 | Bond Future        |       |       | 238.27422   | 238.27422 | 239.15348    | 239.15348      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 01/08/2019 | Bond Future        |       |       | 239.10011   | 239.10011 | 239.99941    | 239.99941      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution |       |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2023            | On 07/02/2019 | Bond Future        |       |       | 8.62282     | 100.59811 | 8.61270      | 100.63146      |                   | 3.63       | 0.00  | 0.00        | 0                | 53,011.00     |
| R2023            | On 02/05/2019 | Bond Future        |       |       | 8.68044     | 98.44501  | 8.66993      | 98.47795       |                   | 3.94       | 0.00  | 0.00        | 0                | 0.00          |
| R2023            | On 01/08/2019 | Bond Future        |       |       | 8.71828     | 100.42347 | 8.70659      | 100.45805      |                   | 3.82       | 0.00  | 0.00        | 0                | 0.00          |
| R2023            | On 28/02/2023 | Price Contribution |       |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2030            | On 07/02/2019 | Bond Future        |       |       | 9.75319     | 88.60971  | 9.72278      | 88.79586       |                   | 9.65       | 0.00  | 0.00        | 0                | 55,495.00     |
| R2030            | On 07/02/2019 | Bond Future        | 8.90  | Call  | 135.15000   | 0.13515   | 154.50000    | 0.15450        | 135.150           | 8.64       | 0.08  | 0.00        | 0                | 1,320.00      |
| R2030            | On 07/02/2019 | Bond Future        | 9.18  | Call  | 385.87000   | 0.38587   | 428.05000    | 0.42805        | 385.870           | 8.98       | 0.19  | 0.00        | 0                | 4,000.00      |
| R2030            | On 07/02/2019 | Bond Future        | 9.60  | Call  | 1,211.08000 | 1.21108   | 1,299.95000  | 1.29995        | 1,211.080         | 9.51       | 0.42  | 0.00        | 0                | 1,320.00      |
| R2030            | On 07/02/2019 | Bond Future        | 9.68  | Call  | 1,433.63000 | 1.43363   | 1,531.59000  | 1.53159        | 1,433.630         | 9.58       | 0.47  | 0.00        | 0                | 4,000.00      |



| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2030            | On 07/02/2019 | Bond Future        | 10.20  | Put        | 709.58000   |       | 0.70958    |           | 670.46000    | 0.67046        | 709.580           | 10.22      | 0.26  | 0.00           | 0                | 4,000.00      |
| R2030            | On 02/05/2019 | Bond Future        |        |            | 9.82189     |       | 90.17531   |           | 9.79057      | 90.36383       |                   | 9.78       | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 02/05/2019 | Bond Future        | 8.90   | Call       | 435.40000   |       | 0.43540    |           | 469.87000    | 0.46987        | 435.400           | 8.80       | 0.16  | 0.00           | 0                | 3,000.00      |
| R2030            | On 02/05/2019 | Bond Future        | 9.40   | Call       | 1,277.59000 |       | 1.27759    |           | 1,349.53000  | 1.34953        | 1,277.590         | 9.43       | 0.34  | 0.00           | 0                | 3,000.00      |
| R2030            | On 02/05/2019 | Bond Future        | 10.20  | Put        | 1,539.59000 |       | 1.53959    |           | 1,481.90000  | 1.48190        | 1,539.590         | 10.31      | 0.35  | 0.00           | 0                | 3,000.00      |
| R2030            | On 01/08/2019 | Bond Future        |        |            | 9.88683     |       | 87.98219   |           | 9.85414      | 88.17541       |                   | 9.82       | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 07/02/2019 | Bond Future        |        |            | 9.92995     |       | 90.86233   |           | 9.89964      | 91.06323       |                   | 10.37      | 0.00  | 0.00           | 0                | 41,731.00     |
| R2032            | On 02/05/2019 | Bond Future        |        |            | 9.99662     |       | 88.31040   |           | 9.96546      | 88.51394       |                   | 11.02      | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 01/08/2019 | Bond Future        |        |            | 10.05754    |       | 90.08571   |           | 10.02515     | 90.29422       |                   | 10.53      | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2035            | On 07/02/2019 | Bond Future        |        |            | 10.04556    |       | 94.80196   |           | 10.02047     | 94.98640       |                   | 11.02      | 0.00  | 0.00           | 0                | 71,516.00     |
| R2035            | On 02/05/2019 | Bond Future        |        |            | 10.10867    |       | 91.97593   |           | 10.08293     | 92.16278       |                   | 11.75      | 0.00  | 0.00           | 0                | 0.00          |
| R2035            | On 01/08/2019 | Bond Future        |        |            | 10.16742    |       | 93.82458   |           | 10.14070     | 94.01607       |                   | 11.24      | 0.00  | 0.00           | 0                | 0.00          |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2037            | On 07/02/2019 | Bond Future        |        |            | 10.09444    |       | 87.17226   |           | 10.06417     | 87.39612       |                   | 12.10      | 0.00  | 371,092,310.82 | 4,257            | 58,272.00     |
| R2037            | On 02/05/2019 | Bond Future        |        |            | 10.15927    |       | 88.71242   |           | 10.12821     | 88.93940       |                   | 12.32      | 0.00  | 0.00           | 0                | 0.00          |
| R2037            | On 01/08/2019 | Bond Future        |        |            | 10.22165    |       | 86.23971   |           | 10.18945     | 86.47210       |                   | 12.37      | 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 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 07/02/2019 | Bond Future        |        |            | 10.15374    |       | 90.35311   |           | 10.13895     | 90.47037       |                   | 12.51      | 0.00  | 0.00           | 0                | 33,526.00     |
| R2040            | On 02/05/2019 | Bond Future        |        |            | 10.21785    |       | 91.94951   |           | 10.20273     | 92.06801       |                   | 12.74      | 0.00  | 0.00           | 0                | 0.00          |
| R2040            | On 02/05/2019 | Bond Future        | 9.60   | Call       | 1,161.46000 |       | 1.16146    |           | 1,200.67000  | 1.20067        | 1,161.460         | 11.84      | 0.27  | 0.00           | 0                | 1,150.00      |
| R2040            | On 02/05/2019 | Bond Future        | 10.20  | Call       | 3,107.33000 |       | 3.10733    |           | 3,177.48000  | 3.17748        | 3,107.330         | 12.68      | 0.51  | 0.00           | 0                | 1,150.00      |
| R2040            | On 01/08/2019 | Bond Future        |        |            | 10.27972    |       | 89.29151   |           | 10.26400     | 89.41325       |                   | 12.82      | 0.00  | 0.00           | 0                | 0.00          |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2044            | On 07/02/2019 | Bond Future        |        |            | 10.15573    |       | 87.60861   |           | 10.13576     | 87.76955       |                   | 13.08      | 0.00  | 343,075,316.76 | 3,916            | 35,870.00     |
| R2044            | On 02/05/2019 | Bond Future        |        |            | 10.21691    |       | 89.15651   |           | 10.19647     | 89.31946       |                   | 13.34      | 0.00  | 0.00           | 0                | 0.00          |
| R2044            | On 01/08/2019 | Bond Future        |        |            | 10.27582    |       | 86.56759   |           | 10.25464     | 86.73458       |                   | 13.44      | 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 07/02/2019 | Bond Future        |        |            | 10.13709    |       | 91.07041   |           | 10.11713     | 91.23532       |                   | 12.87      | 0.00  | 0.00           | 0                | 110,910.00    |
| R2048            | On 02/05/2019 | Bond Future        |        |            | 10.19297    |       | 88.24195   |           | 10.17257     | 88.40881       |                   | 13.80      | 0.00  | 0.00           | 0                | 0.00          |
| R2048            | On 01/08/2019 | Bond Future        |        |            | 10.24501    |       | 90.01557   |           | 10.22389     | 90.18665       |                   | 13.25      | 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          |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R207             | On 07/02/2019 | Bond Future        |        |            | 6.19254     |       | 101.48790  |           | 6.18171      | 101.49755      |                   | 0.43       | 0.00  | 0.00          | 0                | 18,412.00     |
| R207             | On 02/05/2019 | Bond Future        |        |            | 5.67853     |       | 103.28083  |           | 5.66550      | 103.28964      |                   | 0.39       | 0.00  | 0.00          | 0                | 0.00          |
| R207             | On 01/08/2019 | Bond Future        |        |            | 4.23370     |       | 101.71373  |           | 4.21116      | 101.72372      |                   | 0.24       | 0.00  | 0.00          | 0                | 0.00          |
| R207             | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R207/R203        | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R208             | On 07/02/2019 | Bond Future        |        |            | 7.62396     |       | 100.80317  |           | 7.61803      | 100.81451      |                   | 1.50       | 0.00  | 0.00          | 0                | 25,597.00     |
| R208             | On 02/05/2019 | Bond Future        |        |            | 7.60728     |       | 99.18265   |           | 7.60115      | 99.19320       |                   | 1.71       | 0.00  | 0.00          | 0                | 0.00          |
| R208             | On 01/08/2019 | Bond Future        |        |            | 7.51806     |       | 101.17605  |           | 7.51032      | 101.18778      |                   | 1.56       | 0.00  | 0.00          | 0                | 0.00          |
| R208             | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R209             | On 07/02/2019 | Bond Future        |        |            | 9.97436     |       | 72.01218   |           | 9.94924      | 72.16938       |                   | 12.43      | 0.00  | 10,369,753.92 | 144              | 123,676.00    |
| R209             | On 07/02/2019 | Bond Future        | 9.04   | Call       | 100.27000   |       | 0.10027    |           | 113.32000    | 0.11332        | 100.270           | 10.90      | 0.06  | 0.00          | 0                | 4,000.00      |
| R209             | On 07/02/2019 | Bond Future        | 9.54   | Call       | 628.59000   |       | 0.62859    |           | 678.53000    | 0.67853        | 628.590           | 11.72      | 0.26  | 0.00          | 0                | 4,000.00      |
| R209             | On 07/02/2019 | Bond Future        | 10.20  | Put        | 1,147.29000 |       | 1.14729    |           | 1,100.61000  | 1.10061        | 1,147.290         | 12.71      | 0.36  | 0.00          | 0                | 4,000.00      |
| R209             | On 02/05/2019 | Bond Future        |        |            | 10.03125    |       | 70.13500   |           | 10.00554     | 70.29427       |                   | 13.23      | 0.00  | 0.00          | 0                | 0.00          |
| R209             | On 02/05/2019 | Bond Future        | 9.35   | Call       | 825.39000   |       | 0.82539    |           | 870.89000    | 0.87089        | 825.390           | 12.28      | 0.25  | 0.00          | 0                | 760.00        |
| R209             | On 02/05/2019 | Bond Future        | 9.95   | Call       | 2,278.10000 |       | 2.27810    |           | 2,363.72000  | 2.36372        | 2,278.100         | 13.17      | 0.49  | 0.00          | 0                | 760.00        |
| R209             | On 02/05/2019 | Bond Future        | 10.71  | Put        | 1,135.01000 |       | 1.13501    |           | 1,100.89000  | 1.10089        | 1,135.010         | 14.45      | 0.26  | 0.00          | 0                | 760.00        |
| R209             | On 01/08/2019 | Bond Future        |        |            | 10.08296    |       | 71.54491   |           | 10.05638     | 71.70801       |                   | 12.74      | 0.00  | 0.00          | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000    |           | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R210             | On 07/02/2019 | Bond Future        |        |            | 188.25717   |       | 188.25717  |           | 189.06110    | 189.06110      |                   |            | 0.00  | 0.00          | 0                | 3,308.00      |
| R210             | On 02/05/2019 | Bond Future        |        |            | 189.06830   |       | 189.06830  |           | 189.88475    | 189.88475      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R210             | On 01/08/2019 | Bond Future        |        |            | 192.91066   |       | 192.91066  |           | 193.74540    | 193.74540      |                   |            | 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 07/02/2019 | Bond Future        |        |            | 155.80694   |       | 155.80694  |           | 156.00037    | 156.00037      |                   |            | 0.00  | 0.00          | 0                | 4,976.00      |
| R212             | On 02/05/2019 | Bond Future        |        |            | 158.59383   |       | 158.59383  |           | 158.78919    | 158.78919      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R212             | On 01/08/2019 | Bond Future        |        |            | 161.74541   |       | 161.74541  |           | 161.94624    | 161.94624      |                   |            | 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          |

| 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        |
|--------------------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|----------------------|
| R213                           | On 07/02/2019 | Bond Future             | 9.83461   |       | 83.43005   |           | 9.80947      | 83.58113       |                   | 10.16      | 0.00  | 0.00                    | 0                | 32,324.00            |
| R213                           | On 02/05/2019 | Bond Future             | 9.89656   |       | 81.35398   |           | 9.87075      | 81.50694       |                   | 10.76      | 0.00  | 0.00                    | 0                | 0.00                 |
| R213                           | On 01/08/2019 | Bond Future             | 9.95325   |       | 82.98904   |           | 9.92639      | 83.14591       |                   | 10.38      | 0.00  | 0.00                    | 0                | 0.00                 |
| R213                           | On 28/02/2031 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.00                 |
| R213/R186                      | On 28/02/2031 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.00                 |
| R214                           | On 07/02/2019 | Bond Future             | 10.12662  |       | 71.20129   |           | 10.10668     | 71.33055       |                   | 13.25      | 0.00  | 0.00                    | 0                | 29,770.00            |
| R214                           | On 02/05/2019 | Bond Future             | 10.18214  |       | 69.16279   |           | 10.16177     | 69.29363       |                   | 14.15      | 0.00  | 0.00                    | 0                | 0.00                 |
| R214                           | On 01/08/2019 | Bond Future             | 10.23377  |       | 70.55293   |           | 10.21270     | 70.68706       |                   | 13.58      | 0.00  | 0.00                    | 0                | 0.00                 |
| R214                           | On 28/02/2041 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.00                 |
| R214/R209                      | On 28/02/2041 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.00                 |
| SGD / R                        | On 14/12/2018 | Foreign Exchange Future | 10.51730  |       | 10.51730   |           | 10.45090     | 10.45090       |                   | 16.08      | 0.00  | 0.00                    | 0                | 0.00                 |
| SGD / R                        | On 18/03/2019 | Foreign Exchange Future | 10.66600  |       | 10.66600   |           | 10.60040     | 10.60040       |                   | 15.75      | 0.00  | 0.00                    | 0                | 0.00                 |
| SGD / R                        | On 14/06/2019 | Foreign Exchange Future | 10.80910  |       | 10.80910   |           | 10.74470     | 10.74470       |                   | 15.89      | 0.00  | 0.00                    | 0                | 0.00                 |
| TRY / R                        | On 14/12/2018 | Foreign Exchange Future | 2.59660   |       | 2.59660    |           | 2.59820      | 2.59820        |                   | 21.61      | 0.00  | 0.00                    | 0                | 0.00                 |
| TRY / R                        | On 18/03/2019 | Foreign Exchange Future | 2.48130   |       | 2.48130    |           | 2.48630      | 2.48630        |                   | 21.61      | 0.00  | 0.00                    | 0                | 0.00                 |
| TRY / R                        | On 14/06/2019 | Foreign Exchange Future | 2.38810   |       | 2.38810    |           | 2.39120      | 2.39120        |                   | 22.04      | 0.00  | 0.00                    | 0                | 0.00                 |
| <b>Total for Derivatives :</b> |               |                         |           |       |            |           |              |                |                   |            |       | <b>2,346,090,905.65</b> | <b>147,181</b>   | <b>11 941 656.00</b> |
| <b>Grand Total:</b>            |               |                         |           |       |            |           |              |                |                   |            |       | <b>2,346,090,905.65</b> | <b>147,181</b>   | <b>11 941 656.00</b> |