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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/11/2018

| 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 |
|--------------------|---------------|----------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | |
| \$ / R | On 15/11/2018 | Any day expiry | 14.29100 | 14.29100 | | 14.46790 | 14.46790 | | 20.33 | 0.00 | 0.00 | 0 | 24.00 |
| \$ / R | On 15/11/2018 | Any day expiry | 14.34 | Put | 90.91090 | 0.09091 | 44.13960 | 0.04414 | 90.911 | 21.22 | 0.62 | 0 | 171.00 |
| \$ / R | On 15/11/2018 | Any day expiry | 14.50 | Call | 12.33220 | 0.01233 | 73.02330 | 0.07302 | 12.332 | 24.78 | 0.13 | 0 | 171.00 |
| \$ / R | On 16/11/2018 | Any day expiry | | | 14.29100 | 14.29100 | 14.46780 | 14.46780 | | 19.46 | 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 | 23.04 | 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 | 26.08 | 0.00 | 0 | 51,000.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 13.22 | Call | 1,071.10490 | 1.07110 | 1,247.91850 | 1.24792 | 1,071.105 | 34.31 | 1.00 | 0 | 51,000.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 14.32 | Call | 69.75760 | 0.06976 | 202.73840 | 0.20274 | 69.758 | 19.76 | 0.45 | 0 | 15,000.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 14.72 | Call | 7.18620 | 0.00719 | 33.70490 | 0.03370 | 7.186 | 25.74 | 0.06 | 0 | 5,000.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 14.74 | Call | 6.43230 | 0.00643 | 30.76950 | 0.03077 | 6.432 | 26.04 | 0.06 | 0 | 5,000.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 14.78 | Call | 5.16570 | 0.00517 | 25.64230 | 0.02564 | 5.166 | 26.64 | 0.04 | 0 | 30,000.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 14.89 | Call | 2.87940 | 0.00288 | 15.57430 | 0.01557 | 2.879 | 28.29 | 0.03 | 0 | 5,000.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 14.89 | Put | 601.87940 | 0.60188 | 437.77430 | 0.43777 | 601.879 | 28.29 | 0.97 | 0 | 15,000.00 |
| \$ / R | On 19/11/2018 | Any day expiry | | | 14.29400 | 14.29400 | 14.47270 | 14.47270 | | 16.97 | 0.00 | 0 | 0.00 |
| \$ / R | On 20/11/2018 | Any day expiry | | | 14.29490 | 14.29490 | 14.47430 | 14.47430 | | 17.25 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/11/2018 | Any day expiry | | | 14.29680 | 14.29680 | 14.47760 | 14.47760 | | 17.36 | 0.00 | 0 | 179.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|--------|------------|---------------|-------------------------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | | | On 23/11/2018 | Any day expiry | | | | | | | | | | |
| | | | | | 14.29770 | 14.29770 | 14.47920 | 14.47920 | | 17.53 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.67 | Put | On 23/11/2018 | Any day expiry | 12.65200 | 0.01265 | 5.66970 | 0.00567 | 12.652 | 19.20 | 0.07 | 0.00 | 0 | 20,000.00 |
| \$ / R | 14.25 | Put | On 23/11/2018 | Any day expiry | 135.18190 | 0.13518 | 81.13740 | 0.08114 | 135.182 | 17.66 | 0.45 | 0.00 | 0 | 20,000.00 |
| \$ / R | | | On 28/11/2018 | Any day expiry | 14.30450 | 14.30450 | 14.48810 | 14.48810 | | 17.26 | 0.00 | 0.00 | 0 | 368.00 |
| \$ / R | 14.76 | Call | On 28/11/2018 | Any day expiry | 61.03240 | 0.06103 | 115.11660 | 0.11512 | 61.032 | 19.10 | 0.21 | 0.00 | 0 | 4,000.00 |
| \$ / R | | | On 29/11/2018 | Any day expiry | 14.30650 | 14.30650 | 14.48980 | 14.48980 | | 17.41 | 0.00 | 0.00 | 0 | 461.00 |
| \$ / R | | | On 30/11/2018 | Any day expiry | 14.30840 | 14.30840 | 14.49160 | 14.49160 | | 17.55 | 0.00 | 0.00 | 0 | 2,627.00 |
| \$ / R | 13.00 | Put | On 30/11/2018 | Any day expiry | 3.66490 | 0.00366 | 2.82620 | 0.00283 | 3.665 | 21.51 | 0.02 | 0.00 | 0 | 500.00 |
| \$ / R | 13.80 | Put | On 30/11/2018 | Any day expiry | 35.49730 | 0.03550 | 20.10300 | 0.02010 | 35.497 | 16.29 | 0.14 | 0.00 | 0 | 1,000.00 |
| \$ / R | 13.85 | Put | On 30/11/2018 | Any day expiry | 44.49250 | 0.04449 | 25.65400 | 0.02565 | 44.493 | 16.41 | 0.17 | 0.00 | 0 | 600.00 |
| \$ / R | 14.08 | Call | On 30/11/2018 | Any day expiry | 335.93550 | 0.33594 | 478.85770 | 0.47886 | 335.936 | 16.99 | 0.68 | 0.00 | 0 | 500.00 |
| \$ / R | 14.25 | Put | On 30/11/2018 | Any day expiry | 179.91390 | 0.17991 | 119.07480 | 0.11907 | 179.914 | 17.42 | 0.45 | 0.00 | 0 | 250.00 |
| \$ / R | 14.30 | Call | On 30/11/2018 | Any day expiry | 213.91140 | 0.21391 | 329.78160 | 0.32978 | 213.911 | 17.55 | 0.51 | 0.00 | 0 | 600.00 |
| \$ / R | 14.80 | Call | On 30/11/2018 | Any day expiry | 68.01890 | 0.06802 | 121.15530 | 0.12116 | 68.019 | 19.50 | 0.21 | 0.00 | 0 | 600.00 |
| \$ / R | 14.82 | Call | On 30/11/2018 | Any day expiry | 64.80000 | 0.06480 | 116.08250 | 0.11608 | 64.800 | 19.58 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | 16.70 | Call | On 30/11/2018 | Any day expiry | 0.83810 | 0.00084 | 1.71640 | 0.00172 | 0.838 | 27.03 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | 17.31 | Call | On 30/11/2018 | Any day expiry | 0.38630 | 0.00039 | 0.66420 | 0.00066 | 0.386 | 30.35 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | | | On 05/12/2018 | Any day expiry | 14.31830 | 14.31830 | 14.50050 | 14.50050 | | 17.70 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 15.45 | Put | On 05/12/2018 | Any day expiry | 1,154.14860 | 1.15415 | 993.01610 | 0.99302 | 1,154.149 | 21.22 | 0.93 | 0.00 | 0 | 23,000.00 |
| \$ / R | | | On 06/12/2018 | Any day expiry | 14.32030 | 14.32030 | 14.50220 | 14.50220 | | 17.78 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.75 | Put | On 06/12/2018 | Any day expiry | 48.51330 | 0.04851 | 31.43610 | 0.03144 | 48.513 | 16.67 | 0.16 | 0.00 | 0 | 65,000.00 |
| \$ / R | 13.90 | Put | On 06/12/2018 | Any day expiry | 81.65470 | 0.08165 | 51.74760 | 0.05175 | 81.655 | 16.95 | 0.23 | 0.00 | 0 | 30,000.00 |
| \$ / R | 14.30 | Put | On 06/12/2018 | Any day expiry | 237.89800 | 0.23790 | 169.25600 | 0.16926 | 237.898 | 17.69 | 0.48 | 0.00 | 0 | 30,000.00 |
| \$ / R | 14.90 | Put | On 06/12/2018 | Any day expiry | 661.97270 | 0.66197 | 531.17720 | 0.53118 | 661.973 | 19.74 | 0.79 | 0.00 | 0 | 30,000.00 |
| \$ / R | 15.30 | Put | On 06/12/2018 | Any day expiry | 1,015.26360 | 1.01526 | 861.83630 | 0.86184 | 1,015.264 | 20.94 | 0.90 | 0.00 | 0 | 30,000.00 |
| \$ / R | | | On 07/12/2018 | Any day expiry | 14.32230 | 14.32230 | 14.50400 | 14.50400 | | 17.87 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | 13.75 | Put | On 07/12/2018 | Any day expiry | 52.42270 | 0.05242 | 34.14720 | 0.03415 | 52.423 | 16.79 | 0.16 | 0.00 | 0 | 125.00 |
| \$ / R | 14.07 | Call | On 07/12/2018 | Any day expiry | 393.26820 | 0.39327 | 529.24690 | 0.52925 | 393.268 | 17.37 | 0.67 | 0.00 | 0 | 125.00 |
| \$ / R | 14.50 | Call | On 07/12/2018 | Any day expiry | 186.01810 | 0.18602 | 274.29070 | 0.27429 | 186.018 | 18.40 | 0.40 | 0.00 | 0 | 125.00 |
| \$ / R | | | On 11/12/2018 | Any day expiry | 14.33020 | 14.33020 | 14.51110 | 14.51110 | | 17.74 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.65 | Put | On 11/12/2018 | Any day expiry | 45.47590 | 0.04548 | 32.46200 | 0.03246 | 45.476 | 16.62 | 0.14 | 0.00 | 0 | 20,000.00 |
| \$ / R | 13.86 | Put | On 11/12/2018 | Any day expiry | 89.21670 | 0.08922 | 58.55300 | 0.05855 | 89.217 | 16.96 | 0.23 | 0.00 | 0 | 7,500.00 |
| \$ / R | 15.08 | Call | On 11/12/2018 | Any day expiry | 76.53160 | 0.07653 | 120.03180 | 0.12003 | 76.532 | 20.16 | 0.18 | 0.00 | 0 | 7,500.00 |
| \$ / R | 15.69 | Call | On 11/12/2018 | Any day expiry | 24.96250 | 0.02496 | 43.20210 | 0.04320 | 24.963 | 21.92 | 0.07 | 0.00 | 0 | 20,000.00 |
| \$ / R | | | On 12/12/2018 | Any day expiry | 14.33210 | 14.33210 | 14.51290 | 14.51290 | | 17.82 | 0.00 | 0.00 | 0 | 3,672.00 |
| \$ / R | | | On 14/12/2018 | Foreign Exchange Future | 14.33610 | 14.33610 | 14.51640 | 14.51640 | | 17.90 | 0.00 | 806,505,977.70 | 56,257 | 801,024.00 |
| \$ / R | 11.64 | Put | On 14/12/2018 | Foreign Exchange Future | 0.20090 | 0.00020 | 0.18380 | 0.00018 | 0.201 | 23.17 | 0.00 | 0.00 | 0 | 2,764.00 |
| \$ / R | 11.75 | Put | On 14/12/2018 | Foreign Exchange Future | 0.27360 | 0.00027 | 0.23910 | 0.00024 | 0.274 | 22.77 | 0.00 | 0.00 | 0 | 228,616.00 |
| \$ / R | 11.90 | Put | On 14/12/2018 | Foreign Exchange Future | 0.41630 | 0.00042 | 0.34460 | 0.00034 | 0.416 | 22.23 | 0.00 | 0.00 | 0 | 11,300.00 |
| \$ / R | 12.00 | Put | On 14/12/2018 | Foreign Exchange Future | 0.55020 | 0.00055 | 0.44000 | 0.00044 | 0.550 | 21.86 | 0.00 | 0.00 | 0 | 174,530.00 |
| \$ / R | 12.02 | Put | On 14/12/2018 | Foreign Exchange Future | 0.58170 | 0.00058 | 0.46200 | 0.00046 | 0.582 | 21.79 | 0.00 | 0.00 | 0 | 5,500.00 |
| \$ / R | 12.10 | Put | On 14/12/2018 | Foreign Exchange Future | 0.72650 | 0.00073 | 0.56190 | 0.00056 | 0.727 | 21.50 | 0.00 | 0.00 | 0 | 8,580.00 |
| \$ / R | 12.20 | Put | On 14/12/2018 | Foreign Exchange Future | 0.95850 | 0.00096 | 0.71810 | 0.00072 | 0.958 | 21.14 | 0.00 | 0.00 | 0 | 7,300.00 |
| \$ / R | 12.25 | Put | On 14/12/2018 | Foreign Exchange Future | 1.10070 | 0.00110 | 0.81190 | 0.00081 | 1.101 | 20.95 | 0.00 | 0.00 | 0 | 3,300.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.38 | Put | 1.57510 | | 0.00158 | | 1.11790 | 0.00112 | 1.575 | 20.48 | 0.01 | 0.00 | 0 | 39,589.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.50 | Put | 2.18960 | | 0.00219 | | 1.50330 | 0.00150 | 2.190 | 20.05 | 0.01 | 0.00 | 0 | 26,400.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.50 | Call | 1,838.28960 | | 1.83829 | 2,017.90330 | 2.01790 | 1,838.290 | 20.05 | 20.05 | 0.99 | 0.00 | 0 | 228,616.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.63 | Put | 3.12300 | | 0.00312 | 2.07420 | 0.00207 | 3.123 | 19.57 | 19.57 | 0.01 | 0.00 | 0 | 39,589.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.68 | Put | 3.57800 | | 0.00358 | 2.34820 | 0.00235 | 3.578 | 19.39 | 19.39 | 0.01 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.75 | Put | 4.32630 | | 0.00433 | 2.79440 | 0.00279 | 4.326 | 19.14 | 19.14 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.95 | Put | 7.56630 | | 0.00757 | 4.60040 | 0.00460 | 7.566 | 18.47 | 18.47 | 0.03 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.00 | Put | 8.81680 | | 0.00882 | 5.21260 | 0.00521 | 8.817 | 18.35 | 18.35 | 0.03 | 0.00 | 0 | 177,520.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.00 | Call | 1,344.91680 | | 1.34492 | 1,521.61260 | 1.52161 | 1,344.917 | 18.35 | 18.35 | 0.97 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.05 | Put | 10.25570 | | 0.01026 | 5.90700 | 0.00591 | 10.256 | 18.23 | 18.23 | 0.03 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.10 | Put | 11.90830 | | 0.01191 | 6.69850 | 0.00670 | 11.908 | 18.12 | 18.12 | 0.04 | 0.00 | 0 | 11,300.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.20 | Call | 1,152.06700 | | 1.15207 | 1,325.83620 | 1.32584 | 1,152.067 | 17.88 | 17.88 | 0.95 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.22 | Put | 16.91670 | | 0.01692 | 10.09010 | 0.01009 | 16.917 | 17.83 | 17.83 | 0.05 | 0.00 | 0 | 5,500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.25 | Put | 18.43750 | | 0.01844 | 11.14650 | 0.01115 | 18.438 | 17.76 | 17.76 | 0.06 | 0.00 | 0 | 17,800.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.25 | Call | 1,104.53750 | | 1.10454 | 1,277.54650 | 1.27755 | 1,104.538 | 17.76 | 17.76 | 0.94 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.32 | Put | 22.47940 | | 0.02248 | 14.00020 | 0.01400 | 22.479 | 17.59 | 17.59 | 0.07 | 0.00 | 0 | 13,650.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.33 | Put | 23.11760 | | 0.02312 | 14.45640 | 0.01446 | 23.118 | 17.57 | 17.57 | 0.07 | 0.00 | 0 | 135,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.45 | Call | 918.25270 | | 0.91825 | 1,087.43350 | 1.08743 | 918.253 | 17.28 | 17.28 | 0.91 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.45 | Put | 32.15270 | | 0.03215 | 21.03350 | 0.02103 | 32.153 | 17.28 | 17.28 | 0.09 | 0.00 | 0 | 4,080.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.50 | Put | 36.76500 | | 0.03676 | 24.45980 | 0.02446 | 36.765 | 17.16 | 17.16 | 0.11 | 0.00 | 0 | 29,800.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.50 | Call | 872.86500 | | 0.87287 | 1,040.85980 | 1.04086 | 872.865 | 17.16 | 17.16 | 0.89 | 0.00 | 0 | 228,616.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.60 | Put | 47.77200 | | 0.04777 | 32.77250 | 0.03277 | 47.772 | 16.93 | 16.93 | 0.13 | 0.00 | 0 | 68,500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.68 | Put | 59.73430 | | 0.05973 | 41.04720 | 0.04105 | 59.734 | 16.86 | 16.86 | 0.16 | 0.00 | 0 | 13,150.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.70 | Put | 63.57850 | | 0.06358 | 43.36980 | 0.04337 | 63.579 | 16.89 | 16.89 | 0.17 | 0.00 | 0 | 7,300.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.75 | Put | 73.97310 | | 0.07397 | 49.66270 | 0.04966 | 73.973 | 16.96 | 16.96 | 0.19 | 0.00 | 0 | 700.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.79 | Put | 83.12850 | | 0.08313 | 55.22630 | 0.05523 | 83.129 | 17.03 | 17.03 | 0.21 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.80 | Put | 85.53740 | | 0.08554 | 56.69400 | 0.05669 | 85.537 | 17.04 | 17.04 | 0.21 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.80 | Call | 621.63740 | | 0.62164 | 773.09400 | 0.77309 | 621.637 | 17.04 | 17.04 | 0.79 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.90 | Put | 112.38530 | | 0.11239 | 76.70370 | 0.07670 | 112.385 | 17.20 | 17.20 | 0.26 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.95 | Call | 513.85830 | | 0.51386 | 654.80890 | 0.65481 | 513.858 | 17.28 | 17.28 | 0.72 | 0.00 | 0 | 39,589.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.00 | Put | 144.48020 | | 0.14448 | 101.30820 | 0.10131 | 144.480 | 17.35 | 17.35 | 0.31 | 0.00 | 0 | 58,250.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.00 | Call | 480.58020 | | 0.48058 | 617.70820 | 0.61771 | 480.580 | 17.35 | 17.35 | 0.69 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.10 | Put | 182.06270 | | 0.18206 | 130.84740 | 0.13085 | 182.063 | 17.51 | 17.51 | 0.36 | 0.00 | 0 | 1,867.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.12 | Put | 190.25180 | | 0.19025 | 137.37210 | 0.13737 | 190.252 | 17.54 | 17.54 | 0.37 | 0.00 | 0 | 4,372.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.13 | Call | 400.53000 | | 0.40053 | 527.11230 | 0.52711 | 400.530 | 17.55 | 17.55 | 0.62 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.15 | Put | 202.95540 | | 0.20296 | 147.55200 | 0.14755 | 202.955 | 17.59 | 17.59 | 0.39 | 0.00 | 0 | 235,564.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.16 | Put | 207.30270 | | 0.20730 | 151.05040 | 0.15105 | 207.303 | 17.60 | 17.60 | 0.39 | 0.00 | 0 | 36,200.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.20 | Call | 361.35690 | | 0.36136 | 481.97910 | 0.48198 | 361.357 | 17.66 | 17.66 | 0.58 | 0.00 | 0 | 51,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.20 | Put | 225.25690 | | 0.22526 | 165.57910 | 0.16558 | 225.257 | 17.66 | 17.66 | 0.42 | 0.00 | 0 | 13,650.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.24 | Put | 244.11080 | | 0.24411 | 180.96420 | 0.18096 | 244.111 | 17.73 | 17.73 | 0.44 | 0.00 | 0 | 24,570.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.25 | Call | 335.06560 | | 0.33507 | 451.34560 | 0.45135 | 335.066 | 17.74 | 17.74 | 0.56 | 0.00 | 0 | 51,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.30 | Put | 274.06820 | | 0.27407 | 205.65690 | 0.20566 | 274.068 | 17.82 | 17.82 | 0.47 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.33 | Put | 289.79340 | | 0.28979 | 218.73220 | 0.21873 | 289.793 | 17.87 | 17.87 | 0.49 | 0.00 | 0 | 31,047.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.33 | Call | 295.89340 | | 0.29589 | 405.13220 | 0.40513 | 295.893 | 17.87 | 17.87 | 0.51 | 0.00 | 0 | 100.00 |

| 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 | 14.35 | Put | 300.54810 | 0.30055 | 227.71630 | 0.22772 | 300.548 | 17.90 | 0.50 | 0.00 | 0 | 4,428.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.35 | Call | 286.64810 | 0.28665 | 394.11630 | 0.39412 | 286.648 | 17.90 | 0.50 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.39 | Put | 323.78930 | 0.32379 | 246.33210 | 0.24633 | 323.789 | 18.02 | 0.52 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.40 | Call | 265.83170 | 0.26583 | 367.52070 | 0.36752 | 265.832 | 18.06 | 0.48 | 0.00 | 0 | 100,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.44 | Call | 250.12450 | 0.25012 | 347.20400 | 0.34720 | 250.125 | 18.18 | 0.46 | 0.00 | 0 | 11,300.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.50 | Call | 228.07790 | 0.22808 | 318.31020 | 0.31831 | 228.078 | 18.38 | 0.42 | 0.00 | 0 | 11,200.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.50 | Put | 391.97790 | 0.39198 | 301.91020 | 0.30191 | 391.978 | 18.38 | 0.58 | 0.00 | 0 | 15,500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.51 | Put | 398.47550 | 0.39848 | 307.27590 | 0.30728 | 398.476 | 18.41 | 0.58 | 0.00 | 0 | 3,388.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.60 | Put | 459.04200 | 0.45904 | 359.01360 | 0.35901 | 459.042 | 18.70 | 0.62 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.60 | Call | 195.14200 | 0.19514 | 275.41360 | 0.27541 | 195.142 | 18.70 | 0.38 | 0.00 | 0 | 81,900.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.61 | Call | 192.09570 | 0.19210 | 271.51320 | 0.27151 | 192.096 | 18.73 | 0.37 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.62 | Call | 189.09410 | 0.18909 | 267.66120 | 0.26766 | 189.094 | 18.76 | 0.37 | 0.00 | 0 | 5,500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.67 | Put | 508.61530 | 0.50862 | 402.71650 | 0.40272 | 508.615 | 18.92 | 0.65 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.70 | Call | 166.57970 | 0.16658 | 238.54530 | 0.23855 | 166.580 | 19.02 | 0.33 | 0.00 | 0 | 70,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.74 | Put | 560.17660 | 0.56018 | 448.67920 | 0.44868 | 560.177 | 19.15 | 0.68 | 0.00 | 0 | 13,150.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.75 | Put | 567.69650 | 0.56770 | 455.42160 | 0.45542 | 567.697 | 19.18 | 0.69 | 0.00 | 0 | 700.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.75 | Call | 153.79650 | 0.15380 | 221.82160 | 0.22182 | 153.796 | 19.18 | 0.31 | 0.00 | 0 | 127,100.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.80 | Put | 605.83780 | 0.60584 | 489.77090 | 0.48977 | 605.838 | 19.34 | 0.71 | 0.00 | 0 | 135,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.80 | Call | 141.93780 | 0.14194 | 206.17090 | 0.20617 | 141.938 | 19.34 | 0.29 | 0.00 | 0 | 400.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.82 | Call | 137.44110 | 0.13744 | 200.19890 | 0.20020 | 137.441 | 19.40 | 0.28 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.84 | Call | 133.08000 | 0.13308 | 194.38710 | 0.19439 | 133.080 | 19.47 | 0.28 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.85 | Call | 130.94990 | 0.13095 | 191.54030 | 0.19154 | 130.950 | 19.50 | 0.27 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.90 | Put | 684.67650 | 0.68468 | 561.48200 | 0.56148 | 684.676 | 19.66 | 0.74 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.00 | Put | 766.57290 | 0.76657 | 636.87380 | 0.63687 | 766.573 | 19.98 | 0.78 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.00 | Call | 102.67290 | 0.10267 | 153.27380 | 0.15327 | 102.673 | 19.98 | 0.22 | 0.00 | 0 | 101,333.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.01 | Call | 101.01470 | 0.10101 | 150.99960 | 0.15100 | 101.015 | 20.01 | 0.22 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.09 | Call | 88.50790 | 0.08851 | 133.94170 | 0.13394 | 88.508 | 20.25 | 0.20 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.10 | Call | 87.03490 | 0.08703 | 131.94540 | 0.13195 | 87.035 | 20.28 | 0.19 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.15 | Call | 80.01890 | 0.08002 | 122.39300 | 0.12239 | 80.019 | 20.42 | 0.18 | 0.00 | 0 | 27,030.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.20 | Call | 73.55590 | 0.07356 | 113.51960 | 0.11352 | 73.556 | 20.57 | 0.17 | 0.00 | 0 | 50.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.20 | Put | 937.45590 | 0.93746 | 797.11960 | 0.79712 | 937.456 | 20.57 | 0.83 | 0.00 | 0 | 50.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.25 | Put | 981.50430 | 0.98150 | 838.88430 | 0.83888 | 981.504 | 20.71 | 0.84 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.30 | Put | 1,026.02800 | 1.02603 | 881.24100 | 0.88124 | 1,026.028 | 20.85 | 0.86 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.37 | Call | 55.19360 | 0.05519 | 87.51520 | 0.08752 | 55.194 | 21.05 | 0.13 | 0.00 | 0 | 4,372.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.46 | Call | 47.40110 | 0.04740 | 75.99330 | 0.07599 | 47.401 | 21.31 | 0.11 | 0.00 | 0 | 1,867.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.48 | Call | 45.82540 | 0.04583 | 73.64440 | 0.07364 | 45.825 | 21.37 | 0.11 | 0.00 | 0 | 29,600.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.50 | Put | 1,208.20260 | 1.20820 | 1,054.96640 | 1.05497 | 1,208.203 | 21.42 | 0.89 | 0.00 | 0 | 600.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.50 | Call | 44.30260 | 0.04430 | 71.36640 | 0.07137 | 44.303 | 21.42 | 0.11 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.51 | Call | 43.56040 | 0.04356 | 70.25370 | 0.07025 | 43.560 | 21.45 | 0.11 | 0.00 | 0 | 24,570.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.59 | Call | 38.05980 | 0.03806 | 61.95320 | 0.06195 | 38.060 | 21.68 | 0.09 | 0.00 | 0 | 31,047.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.60 | Call | 37.42370 | 0.03742 | 60.98690 | 0.06099 | 37.424 | 21.71 | 0.09 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.61 | Call | 36.79850 | 0.03680 | 60.03570 | 0.06004 | 36.798 | 21.74 | 0.09 | 0.00 | 0 | 4,428.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.70 | Call | 31.63010 | 0.03163 | 52.11970 | 0.05212 | 31.630 | 21.99 | 0.08 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.73 | Call | 30.07800 | 0.03008 | 49.72200 | 0.04972 | 30.078 | 22.08 | 0.08 | 0.00 | 0 | 135,000.00 |

| 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 | 15.84 | Put | 1,528.62730 | 1.52863 | 1,365.45020 | 1.36545 | 1,528.627 | 22.33 | 0.94 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.85 | Call | 24.24490 | 0.02424 | 41.20080 | 0.04120 | 24.245 | 22.35 | 0.06 | 0.00 | 0 | 20,300.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.91 | Call | 21.53130 | 0.02153 | 37.51550 | 0.03752 | 21.531 | 22.43 | 0.06 | 0.00 | 0 | 121,970.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.00 | Call | 17.99510 | 0.01800 | 32.61290 | 0.03261 | 17.995 | 22.56 | 0.05 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.11 | Call | 14.42220 | 0.01442 | 26.62580 | 0.02663 | 14.422 | 22.71 | 0.04 | 0.00 | 0 | 38,250.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.14 | Call | 13.57250 | 0.01357 | 25.18080 | 0.02518 | 13.573 | 22.75 | 0.04 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.20 | Call | 12.01560 | 0.01202 | 22.51030 | 0.02251 | 12.016 | 22.84 | 0.03 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.24 | Call | 11.07450 | 0.01107 | 20.88090 | 0.02088 | 11.075 | 22.90 | 0.03 | 0.00 | 0 | 750.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.56 | Call | 5.72630 | 0.00573 | 11.33940 | 0.01134 | 5.726 | 23.35 | 0.02 | 0.00 | 0 | 13,650.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.80 | Call | 3.47010 | 0.00347 | 7.10860 | 0.00711 | 3.470 | 23.68 | 0.01 | 0.00 | 0 | 13,150.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 17.00 | Call | 2.28050 | 0.00228 | 4.79590 | 0.00480 | 2.281 | 23.96 | 0.01 | 0.00 | 0 | 3,700.00 |
| \$ / R | On 20/12/2018 | Any day expiry | | | 14.34740 | 14.34740 | 14.52710 | 14.52710 | | 17.70 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 20/12/2018 | Any day expiry | 13.90 | Put | 128.81250 | 0.12881 | 90.62990 | 0.09063 | 128.813 | 17.02 | 0.27 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 20/12/2018 | Any day expiry | 14.30 | Put | 293.09060 | 0.29309 | 224.52920 | 0.22453 | 293.091 | 17.62 | 0.47 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 20/12/2018 | Any day expiry | 14.90 | Put | 697.21370 | 0.69721 | 577.69820 | 0.57770 | 697.214 | 19.35 | 0.72 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 20/12/2018 | Any day expiry | 15.30 | Put | 1,032.06700 | 1.03207 | 891.76640 | 0.89177 | 1,032.067 | 20.48 | 0.83 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 21/12/2018 | Any day expiry | | | 14.34920 | 14.34920 | 14.52880 | 14.52880 | | 17.72 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 21/12/2018 | Any day expiry | 13.20 | Put | 20.41930 | 0.02042 | 11.65390 | 0.01165 | 20.419 | 17.11 | 0.06 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 21/12/2018 | Any day expiry | 13.30 | Put | 27.33630 | 0.02734 | 16.46050 | 0.01646 | 27.336 | 17.01 | 0.08 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 21/12/2018 | Any day expiry | 14.66 | Call | 210.08680 | 0.21009 | 287.52750 | 0.28753 | 210.087 | 18.64 | 0.37 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 21/12/2018 | Any day expiry | 14.75 | Call | 184.91040 | 0.18491 | 255.75350 | 0.25575 | 184.910 | 18.91 | 0.33 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/12/2018 | Any day expiry | | | 14.36650 | 14.36650 | 14.54650 | 14.54650 | | 17.50 | 0.00 | 0.00 | 0 | 3,420.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 13.00 | Put | 12.15210 | 0.01215 | 8.19630 | 0.00820 | 12.152 | 15.80 | 0.04 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 13.80 | Put | 124.40530 | 0.12441 | 89.30340 | 0.08930 | 124.405 | 16.57 | 0.24 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 14.22 | Call | 430.36490 | 0.43036 | 546.49290 | 0.54649 | 430.365 | 17.22 | 0.58 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 14.25 | Put | 298.39870 | 0.29840 | 232.31960 | 0.23232 | 298.399 | 17.27 | 0.44 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 14.96 | Put | 764.17650 | 0.76418 | 645.75640 | 0.64576 | 764.176 | 19.02 | 0.71 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 16.93 | Call | 10.49510 | 0.01050 | 18.98110 | 0.01898 | 10.495 | 22.75 | 0.02 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 17.58 | Call | 4.70470 | 0.00470 | 8.24990 | 0.00825 | 4.705 | 24.20 | 0.01 | 0.00 | 0 | 500.00 |
| \$ / R | On 02/01/2019 | Any day expiry | | | 14.36990 | 14.36990 | 14.55010 | 14.55010 | | 17.49 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 07/01/2019 | Any day expiry | | | 14.37860 | 14.37860 | 14.55890 | 14.55890 | | 17.41 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 07/01/2019 | Any day expiry | 13.64 | Put | 98.14910 | 0.09815 | 70.43600 | 0.07044 | 98.149 | 16.30 | 0.19 | 0.00 | 0 | 250.00 |
| \$ / R | On 07/01/2019 | Any day expiry | 14.12 | Call | 515.08710 | 0.51509 | 637.74140 | 0.63774 | 515.087 | 17.00 | 0.62 | 0.00 | 0 | 250.00 |
| \$ / R | On 07/01/2019 | Any day expiry | 14.65 | Call | 280.72800 | 0.28073 | 363.75490 | 0.36375 | 280.728 | 18.05 | 0.41 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/01/2019 | Any day expiry | 14.39240 | | 14.39240 | 14.39240 | 14.57310 | 14.57310 | | 17.43 | 0.00 | 0.00 | 0 | 150.00 |
| \$ / R | On 16/01/2019 | Any day expiry | 14.39410 | | 14.39410 | 14.39410 | 14.57490 | 14.57490 | | 17.46 | 0.00 | 0.00 | 0 | 8.00 |
| \$ / R | On 18/01/2019 | Any day expiry | 14.39760 | | 14.39760 | 14.39760 | 14.57840 | 14.57840 | | 17.51 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/01/2019 | Any day expiry | 12.66 | Put | 14.57390 | 0.01457 | 13.20720 | 0.01321 | 14.574 | 17.11 | 0.03 | 0.00 | 0 | 263.00 |
| \$ / R | On 30/01/2019 | Any day expiry | 14.41830 | | 14.41830 | 14.41830 | 14.59950 | 14.59950 | | 17.49 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 30/01/2019 | Any day expiry | 14.88 | Call | 300.40470 | 0.30040 | 376.52730 | 0.37653 | 300.405 | 18.54 | 0.37 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 14.42010 | | 14.42010 | 14.42010 | 14.60120 | 14.60120 | | 17.51 | 0.00 | 1,034,860.50 | 71 | 1,764.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 13.00 | Put | 37.13110 | 0.03713 | 31.45210 | 0.03145 | 37.131 | 16.02 | 0.08 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 14.20 | Put | 352.79040 | 0.35279 | 289.04300 | 0.28904 | 352.790 | 17.22 | 0.41 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 14.25 | Put | 377.03390 | 0.37703 | 310.50890 | 0.31051 | 377.034 | 17.29 | 0.43 | 0.00 | 0 | 250.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 31/01/2019 | Any day expiry | 14.38 | Call | 484.36200 | 0.48436 | 591.70980 | 0.59171 | 484.362 | 17.48 | 0.53 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 15.13 | Call | 240.43430 | 0.24043 | 304.94200 | 0.30494 | 240.434 | 19.10 | 0.31 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 15.47 | Call | 174.74680 | 0.17475 | 225.31160 | 0.22531 | 174.747 | 19.85 | 0.24 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/02/2019 | Any day expiry | | | 14.44250 | 14.44250 | 14.62410 | 14.62410 | | 17.64 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 28/02/2019 | Any day expiry | | | 14.46890 | 14.46890 | 14.65120 | 14.65120 | | 17.77 | 0.00 | 0.00 | 0 | 5,841.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 13.00 | Put | 63.77940 | 0.06378 | 54.00740 | 0.05401 | 63.779 | 16.21 | 0.10 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.20 | Put | 409.11120 | 0.40911 | 344.57950 | 0.34458 | 409.111 | 17.30 | 0.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.25 | Put | 433.81460 | 0.43381 | 366.75360 | 0.36675 | 433.815 | 17.37 | 0.42 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.52 | Call | 529.57680 | 0.52958 | 631.01940 | 0.63102 | 529.577 | 17.81 | 0.50 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 15.27 | Call | 297.12070 | 0.29712 | 363.17090 | 0.36317 | 297.121 | 19.30 | 0.32 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 15.63 | Call | 225.89670 | 0.22590 | 279.14470 | 0.27914 | 225.897 | 20.03 | 0.25 | 0.00 | 0 | 250.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | | | 14.50080 | 14.50080 | 14.68390 | 14.68390 | | 17.79 | 0.00 | 49,085,208.00 | 3,385 | 55,737.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 10.33 | Put | 2.15270 | 0.00215 | 2.25840 | 0.00226 | 2.153 | 22.19 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 11.74 | Put | 11.92500 | 0.01192 | 9.34790 | 0.00935 | 11.925 | 18.18 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.47 | Put | 36.99120 | 0.03699 | 31.00180 | 0.03100 | 36.991 | 17.00 | 0.06 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.51 | Put | 39.22810 | 0.03923 | 32.97780 | 0.03298 | 39.228 | 16.93 | 0.06 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.90 | Put | 68.29000 | 0.06829 | 58.88320 | 0.05888 | 68.290 | 16.30 | 0.10 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.92 | Put | 70.19580 | 0.07020 | 60.59300 | 0.06059 | 70.196 | 16.27 | 0.10 | 0.00 | 0 | 139,342.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.00 | Put | 78.30220 | 0.07830 | 67.86830 | 0.06787 | 78.302 | 16.14 | 0.11 | 0.00 | 0 | 15,434.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.05 | Put | 83.77590 | 0.08378 | 72.78820 | 0.07279 | 83.776 | 16.06 | 0.12 | 0.00 | 0 | 1,155.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.12 | Put | 95.08330 | 0.09508 | 80.19080 | 0.08019 | 95.083 | 16.11 | 0.13 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.15 | Put | 100.25710 | 0.10026 | 83.55650 | 0.08356 | 100.257 | 16.14 | 0.14 | 0.00 | 0 | 10,125.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.25 | Put | 118.98590 | 0.11899 | 95.66000 | 0.09566 | 118.986 | 16.22 | 0.16 | 0.00 | 0 | 224,707.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.33 | Put | 135.68030 | 0.13568 | 109.77090 | 0.10977 | 135.680 | 16.29 | 0.18 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.36 | Put | 142.34780 | 0.14235 | 115.44080 | 0.11544 | 142.348 | 16.31 | 0.18 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.40 | Put | 151.58920 | 0.15159 | 123.32510 | 0.12333 | 151.589 | 16.34 | 0.19 | 0.00 | 0 | 2,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.46 | Put | 166.22730 | 0.16623 | 135.85750 | 0.13586 | 166.227 | 16.39 | 0.20 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.50 | Put | 176.51110 | 0.17651 | 144.69710 | 0.14470 | 176.511 | 16.43 | 0.21 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.55 | Put | 189.96740 | 0.18997 | 156.30180 | 0.15630 | 189.967 | 16.47 | 0.23 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.60 | Put | 204.10270 | 0.20410 | 168.53690 | 0.16854 | 204.103 | 16.51 | 0.24 | 0.00 | 0 | 9,570.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.68 | Put | 228.15620 | 0.22816 | 189.45420 | 0.18945 | 228.156 | 16.57 | 0.26 | 0.00 | 0 | 14,200.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.70 | Put | 234.44940 | 0.23445 | 194.94660 | 0.19495 | 234.449 | 16.59 | 0.26 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.72 | Put | 240.85570 | 0.24086 | 200.54280 | 0.20054 | 240.856 | 16.61 | 0.27 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.75 | Put | 250.67800 | 0.25068 | 209.14020 | 0.20914 | 250.678 | 16.63 | 0.28 | 0.00 | 0 | 17,981.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.79 | Put | 264.17380 | 0.26417 | 220.98290 | 0.22098 | 264.174 | 16.66 | 0.29 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.85 | Put | 286.42540 | 0.28643 | 239.56200 | 0.23956 | 286.425 | 16.75 | 0.30 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.86 | Put | 290.27630 | 0.29028 | 242.75660 | 0.24276 | 290.276 | 16.77 | 0.30 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.90 | Put | 305.98980 | 0.30599 | 255.80310 | 0.25580 | 305.990 | 16.83 | 0.32 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.00 | Put | 347.41750 | 0.34742 | 291.55040 | 0.29155 | 347.418 | 16.99 | 0.34 | 0.00 | 0 | 17,406.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.04 | Put | 364.84080 | 0.36484 | 307.14570 | 0.30715 | 364.841 | 17.05 | 0.35 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.20 | Put | 439.34460 | 0.43934 | 374.30240 | 0.37430 | 439.345 | 17.31 | 0.40 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.28 | Put | 479.43350 | 0.47943 | 410.71850 | 0.41072 | 479.433 | 17.44 | 0.42 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.30 | Call | 690.54720 | 0.69055 | 804.01380 | 0.80401 | 690.547 | 17.47 | 0.57 | 0.00 | 0 | 250.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.35 | Put | 516.02700 | 0.51603 | 444.11300 | 0.44411 | 516.027 | 17.55 | 0.44 | 0.00 | 0 | 139,342.00 |

| 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 | 14.42 | Put | 554.00600 | 0.55401 | 478.90920 | 0.47891 | 554.006 | 17.66 | 0.46 | 0.00 | 0 | 2,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.44 | Put | 565.10550 | 0.56511 | 489.10870 | 0.48911 | 565.106 | 17.69 | 0.46 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.45 | Put | 570.69980 | 0.57070 | 494.24720 | 0.49425 | 570.700 | 17.71 | 0.47 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.48 | Call | 608.43600 | 0.60844 | 713.73710 | 0.71374 | 608.436 | 17.76 | 0.53 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.50 | Call | 599.86550 | 0.59987 | 704.27140 | 0.70427 | 599.866 | 17.79 | 0.52 | 0.00 | 0 | 224,707.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.50 | Put | 599.06550 | 0.59907 | 520.37140 | 0.52037 | 599.066 | 17.79 | 0.48 | 0.00 | 0 | 10,050.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.53 | Put | 616.70910 | 0.61671 | 536.37630 | 0.53638 | 616.709 | 17.84 | 0.49 | 0.00 | 0 | 108.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.56 | Put | 634.58840 | 0.63459 | 552.62720 | 0.55263 | 634.588 | 17.90 | 0.49 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.65 | Put | 689.64140 | 0.68964 | 602.83240 | 0.60283 | 689.641 | 18.07 | 0.52 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.74 | Put | 746.73370 | 0.74673 | 655.48940 | 0.65549 | 746.734 | 18.24 | 0.54 | 0.00 | 0 | 24,326.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.81 | Put | 792.49370 | 0.79249 | 698.18810 | 0.69819 | 792.494 | 18.37 | 0.56 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.82 | Put | 799.12540 | 0.79913 | 704.38480 | 0.70438 | 799.125 | 18.39 | 0.56 | 0.00 | 0 | 4,145.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.83 | Put | 805.78020 | 0.80578 | 710.60940 | 0.71061 | 805.780 | 18.41 | 0.56 | 0.00 | 0 | 10,010.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.84 | Put | 812.45800 | 0.81246 | 716.85840 | 0.71686 | 812.458 | 18.43 | 0.56 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.99 | Call | 426.10020 | 0.42610 | 507.32360 | 0.50732 | 426.100 | 18.71 | 0.40 | 0.00 | 0 | 100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.00 | Call | 423.12960 | 0.42313 | 503.94700 | 0.50395 | 423.130 | 18.73 | 0.40 | 0.00 | 0 | 200.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.04 | Put | 950.65170 | 0.95065 | 846.75670 | 0.84676 | 950.652 | 18.81 | 0.61 | 0.00 | 0 | 63,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.10 | Put | 993.75070 | 0.99375 | 887.48410 | 0.88748 | 993.751 | 18.92 | 0.62 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.12 | Put | 1,008.27600 | 1.00828 | 901.22880 | 0.90123 | 1,008.276 | 18.96 | 0.63 | 0.00 | 0 | 99,824.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.13 | Put | 1,015.56790 | 1.01557 | 908.13450 | 0.90813 | 1,015.568 | 18.98 | 0.63 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.17 | Call | 375.72490 | 0.37572 | 449.85820 | 0.44986 | 375.725 | 19.05 | 0.36 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.19 | Put | 1,059.71880 | 1.05972 | 949.99640 | 0.95000 | 1,059.719 | 19.09 | 0.64 | 0.00 | 0 | 41,300.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.20 | Put | 1,067.14370 | 1.06714 | 957.04590 | 0.95705 | 1,067.144 | 19.11 | 0.64 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.22 | Call | 362.84920 | 0.36285 | 435.10170 | 0.43510 | 362.849 | 19.15 | 0.35 | 0.00 | 0 | 2,785.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.32 | Put | 1,157.81880 | 1.15782 | 1,043.16110 | 1.04316 | 1,157.819 | 19.34 | 0.67 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.45 | Call | 309.74960 | 0.30975 | 373.39200 | 0.37339 | 309.750 | 19.60 | 0.31 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.46 | Call | 307.64210 | 0.30764 | 370.93990 | 0.37094 | 307.642 | 19.62 | 0.31 | 0.00 | 0 | 108.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.50 | Call | 299.36040 | 0.29936 | 361.29870 | 0.36130 | 299.360 | 19.70 | 0.30 | 0.00 | 0 | 224,757.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.52 | Call | 295.31350 | 0.29531 | 356.57730 | 0.35658 | 295.313 | 19.73 | 0.30 | 0.00 | 0 | 1.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.54 | Call | 291.32310 | 0.29132 | 351.92490 | 0.35192 | 291.323 | 19.77 | 0.29 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.66 | Call | 268.59050 | 0.26859 | 325.34090 | 0.32534 | 268.590 | 20.01 | 0.27 | 0.00 | 0 | 139,342.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.81 | Call | 242.88550 | 0.24289 | 295.14090 | 0.29514 | 242.885 | 20.31 | 0.25 | 0.00 | 0 | 10.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.83 | Call | 239.66940 | 0.23967 | 291.35420 | 0.29135 | 239.669 | 20.34 | 0.25 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.89 | Call | 230.30690 | 0.23031 | 280.30760 | 0.28031 | 230.307 | 20.46 | 0.24 | 0.00 | 0 | 4,145.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.98 | Call | 216.74350 | 0.21674 | 264.60450 | 0.26460 | 216.743 | 20.63 | 0.23 | 0.00 | 0 | 2,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.00 | Call | 213.72520 | 0.21373 | 261.25140 | 0.26125 | 213.725 | 20.66 | 0.22 | 0.00 | 0 | 1,906.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.13 | Call | 195.16230 | 0.19516 | 240.58200 | 0.24058 | 195.162 | 20.87 | 0.21 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.30 | Call | 173.45340 | 0.17345 | 214.86530 | 0.21487 | 173.453 | 21.14 | 0.19 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.38 | Call | 164.15310 | 0.16415 | 203.71760 | 0.20372 | 164.153 | 21.27 | 0.18 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.58 | Call | 143.20100 | 0.14320 | 178.48980 | 0.17849 | 143.201 | 21.59 | 0.16 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.60 | Call | 141.27300 | 0.14127 | 176.15960 | 0.17616 | 141.273 | 21.62 | 0.16 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.96 | Call | 111.07120 | 0.11107 | 139.47150 | 0.13947 | 111.071 | 22.19 | 0.13 | 0.00 | 0 | 12,600.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.97 | Call | 110.34340 | 0.11034 | 138.58120 | 0.13858 | 110.343 | 22.21 | 0.13 | 0.00 | 0 | 63,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.02 | Call | 106.77930 | 0.10678 | 134.22410 | 0.13422 | 106.779 | 22.29 | 0.12 | 0.00 | 0 | 262,812.00 |

| 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 | 17.08 | Call | 102.67450 | 0.10267 | 129.19910 | 0.12920 | 102.675 | 22.38 | 0.12 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.09 | Call | 102.00870 | 0.10201 | 128.38200 | 0.12838 | 102.009 | 22.40 | 0.12 | 0.00 | 0 | 99,824.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.10 | Call | 101.34630 | 0.10135 | 127.57080 | 0.12757 | 101.346 | 22.41 | 0.12 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.23 | Call | 93.17650 | 0.09318 | 117.53870 | 0.11754 | 93.176 | 22.62 | 0.11 | 0.00 | 0 | 41,300.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.30 | Call | 89.09170 | 0.08909 | 112.50940 | 0.11251 | 89.092 | 22.73 | 0.10 | 0.00 | 0 | 10,125.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.50 | Call | 79.54360 | 0.07954 | 99.44200 | 0.09944 | 79.544 | 23.13 | 0.09 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 18.00 | Call | 62.97880 | 0.06298 | 77.26150 | 0.07726 | 62.979 | 24.30 | 0.07 | 0.00 | 0 | 14,200.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 18.40 | Call | 53.20870 | 0.05321 | 65.19850 | 0.06520 | 53.209 | 25.23 | 0.06 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 27/03/2019 | Any day expiry | | | 14.51670 | 14.51670 | 14.70020 | 14.70020 | | 17.90 | 0.00 | 0.00 | 0 | 3,731.00 |
| \$ / R | On 27/03/2019 | Any day expiry | 14.00 | Put | 361.63800 | 0.36164 | 305.64690 | 0.30565 | 361.638 | 17.02 | 0.34 | 0.00 | 0 | 65,000.00 |
| \$ / R | On 29/03/2019 | Any day expiry | | | 14.52030 | 14.52030 | 14.70380 | 14.70380 | | 17.92 | 0.00 | 10,597,912.00 | 724 | 3,753.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 13.00 | Put | 89.59190 | 0.08959 | 76.15770 | 0.07616 | 89.592 | 16.25 | 0.12 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.20 | Put | 457.81220 | 0.45781 | 392.90340 | 0.39290 | 457.812 | 17.36 | 0.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.25 | Put | 482.72650 | 0.48273 | 415.60080 | 0.41560 | 482.727 | 17.44 | 0.41 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.67 | Call | 569.92610 | 0.56993 | 667.01960 | 0.66702 | 569.926 | 18.14 | 0.48 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 15.43 | Call | 345.75840 | 0.34576 | 412.52930 | 0.41253 | 345.758 | 19.55 | 0.33 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 15.79 | Call | 274.78030 | 0.27478 | 330.42880 | 0.33043 | 274.780 | 20.24 | 0.27 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/04/2019 | Any day expiry | | | 14.52740 | 14.52740 | 14.71110 | 14.71110 | | 17.89 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 26/04/2019 | Any day expiry | | | 14.56990 | 14.56990 | 14.75460 | 14.75460 | | 17.99 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/04/2019 | Any day expiry | 15.04 | Call | 527.85200 | 0.52785 | 614.24930 | 0.61425 | 527.852 | 18.74 | 0.42 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 30/04/2019 | Any day expiry | | | 14.57700 | 14.57700 | 14.76190 | 14.76190 | | 17.96 | 0.00 | 0.00 | 0 | 1,280.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 13.00 | Put | 115.32050 | 0.11532 | 97.81130 | 0.09781 | 115.320 | 16.21 | 0.14 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 13.49 | Call | 1,311.71110 | 1.31171 | 1,462.54210 | 1.46254 | 1,311.711 | 16.47 | 0.77 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.20 | Put | 500.76300 | 0.50076 | 436.22460 | 0.43622 | 500.763 | 17.33 | 0.39 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.25 | Put | 525.78320 | 0.52578 | 459.23330 | 0.45923 | 525.783 | 17.41 | 0.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.84 | Call | 604.67630 | 0.60468 | 699.22370 | 0.69922 | 604.676 | 18.37 | 0.47 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 15.61 | Call | 389.11030 | 0.38911 | 456.38570 | 0.45639 | 389.110 | 19.71 | 0.33 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 15.96 | Call | 321.28400 | 0.32128 | 378.61650 | 0.37862 | 321.284 | 20.35 | 0.28 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | | | 14.63230 | 14.63230 | 14.81830 | 14.81830 | | 18.07 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 13.00 | Put | 138.78910 | 0.13879 | 115.95270 | 0.11595 | 138.789 | 16.18 | 0.15 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 14.20 | Put | 538.72630 | 0.53873 | 474.09350 | 0.47409 | 538.726 | 17.36 | 0.38 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 14.25 | Put | 563.87550 | 0.56388 | 497.36810 | 0.49737 | 563.876 | 17.44 | 0.39 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 15.01 | Call | 636.38230 | 0.63638 | 728.25720 | 0.72826 | 636.382 | 18.64 | 0.45 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 15.79 | Call | 428.12070 | 0.42812 | 495.18860 | 0.49519 | 428.121 | 19.93 | 0.33 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 16.15 | Call | 358.98650 | 0.35899 | 417.53970 | 0.41754 | 358.987 | 20.53 | 0.28 | 0.00 | 0 | 250.00 |
| \$ / R | On 03/06/2019 | Any day expiry | | | 14.63770 | 14.63770 | 14.82380 | 14.82380 | | 18.04 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | | | 14.65740 | 14.65740 | 14.84390 | 14.84390 | | 18.09 | 0.00 | 0.00 | 0 | 19,390.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 10.69 | Put | 7.28100 | 0.00728 | 6.78340 | 0.00678 | 7.281 | 18.36 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.28 | Put | 48.90060 | 0.04890 | 34.97200 | 0.03497 | 48.901 | 15.67 | 0.06 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.75 | Put | 104.65390 | 0.10465 | 83.08250 | 0.08308 | 104.654 | 15.99 | 0.11 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.98 | Put | 144.69690 | 0.14470 | 119.21480 | 0.11921 | 144.697 | 16.15 | 0.15 | 0.00 | 0 | 911.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.00 | Put | 148.62910 | 0.14863 | 122.80820 | 0.12281 | 148.629 | 16.16 | 0.15 | 0.00 | 0 | 8,203.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.24 | Put | 202.10770 | 0.20211 | 171.99570 | 0.17200 | 202.108 | 16.34 | 0.19 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.83 | Put | 388.98800 | 0.38899 | 341.49570 | 0.34150 | 388.988 | 16.86 | 0.30 | 0.00 | 0 | 25,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.88 | Put | 408.43800 | 0.40844 | 359.30360 | 0.35930 | 408.438 | 16.90 | 0.31 | 0.00 | 0 | 5,035.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.98 | Call | 1,128.69020 | 1.12869 | 1,260.49490 | 1.26049 | 1,128.690 | 17.04 | 0.67 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.42 | Call | 907.64840 | 0.90765 | 1,020.47090 | 1.02047 | 907.648 | 17.73 | 0.57 | 0.00 | 0 | 30.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.58 | Call | 837.98890 | 0.83799 | 945.25880 | 0.94526 | 837.989 | 17.98 | 0.54 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.63 | Put | 789.91680 | 0.78992 | 708.98220 | 0.70898 | 789.917 | 18.06 | 0.47 | 0.00 | 0 | 8,203.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.82 | Call | 743.25810 | 0.74326 | 842.57240 | 0.84257 | 743.258 | 18.36 | 0.50 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.10 | Call | 646.44810 | 0.64645 | 736.44110 | 0.73644 | 646.448 | 18.80 | 0.45 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.62 | Call | 501.49870 | 0.50150 | 575.00040 | 0.57500 | 501.499 | 19.63 | 0.36 | 0.00 | 0 | 5,035.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.80 | Call | 460.52800 | 0.46053 | 529.10710 | 0.52911 | 460.528 | 19.93 | 0.34 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.92 | Call | 435.38070 | 0.43538 | 500.85730 | 0.50086 | 435.381 | 20.13 | 0.32 | 0.00 | 0 | 911.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 16.00 | Call | 419.51260 | 0.41951 | 482.99690 | 0.48300 | 419.513 | 20.26 | 0.31 | 0.00 | 0 | 20.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 17.96 | Call | 178.30700 | 0.17831 | 205.58400 | 0.20558 | 178.307 | 23.21 | 0.14 | 0.00 | 0 | 8,203.00 |
| \$ / R | On 20/06/2019 | Any day expiry | | | 14.66820 | 14.66820 | 14.85480 | 14.85480 | | 18.16 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 20/06/2019 | Any day expiry | 14.72 | Put | 849.45040 | 0.84945 | 766.07640 | 0.76608 | 849.450 | 18.19 | 0.48 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 20/06/2019 | Any day expiry | 17.22 | Call | 246.86330 | 0.24686 | 288.89600 | 0.28890 | 246.863 | 21.90 | 0.19 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 28/06/2019 | Any day expiry | | | 14.68260 | 14.68260 | 14.86950 | 14.86950 | | 18.18 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 13.00 | Put | 156.95820 | 0.15696 | 130.12780 | 0.13013 | 156.958 | 16.10 | 0.15 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 14.20 | Put | 569.62500 | 0.56962 | 503.58510 | 0.50359 | 569.625 | 17.39 | 0.38 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 14.25 | Put | 594.87740 | 0.59488 | 527.07890 | 0.52708 | 594.877 | 17.47 | 0.39 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 15.17 | Call | 662.12040 | 0.66212 | 751.20380 | 0.75120 | 662.120 | 18.90 | 0.44 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 15.96 | Call | 460.15510 | 0.46016 | 526.40670 | 0.52641 | 460.155 | 20.15 | 0.33 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 16.32 | Call | 391.08040 | 0.39108 | 450.88700 | 0.45089 | 391.080 | 20.69 | 0.29 | 0.00 | 0 | 250.00 |
| \$ / R | On 01/07/2019 | Any day expiry | | | 14.68800 | 14.68800 | 14.87490 | 14.87490 | | 18.15 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 03/07/2019 | Any day expiry | | | 14.69160 | 14.69160 | 14.87860 | 14.87860 | | 18.17 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 03/07/2019 | Any day expiry | 13.45 | Put | 277.38170 | 0.27738 | 240.83170 | 0.24083 | 277.382 | 16.55 | 0.23 | 0.00 | 0 | 39,250.00 |
| \$ / R | On 03/07/2019 | Any day expiry | 16.44 | Call | 380.37760 | 0.38038 | 439.10640 | 0.43911 | 380.378 | 20.82 | 0.28 | 0.00 | 0 | 39,250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | | | 14.74190 | 14.74190 | 14.92970 | 14.92970 | | 18.24 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 13.00 | Put | 174.76450 | 0.17476 | 143.82380 | 0.14382 | 174.765 | 15.96 | 0.16 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 14.20 | Put | 600.80660 | 0.60081 | 535.59830 | 0.53560 | 600.807 | 17.38 | 0.37 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 14.25 | Put | 626.10790 | 0.62611 | 559.22830 | 0.55923 | 626.108 | 17.46 | 0.38 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 15.34 | Call | 694.29340 | 0.69429 | 782.36390 | 0.78236 | 694.293 | 19.09 | 0.43 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 16.14 | Call | 497.09290 | 0.49709 | 564.12930 | 0.56413 | 497.093 | 20.30 | 0.33 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 16.50 | Call | 428.33860 | 0.42834 | 489.80210 | 0.48980 | 428.339 | 20.79 | 0.29 | 0.00 | 0 | 250.00 |
| \$ / R | On 01/08/2019 | Any day expiry | | | 14.74360 | 14.74360 | 14.93150 | 14.93150 | | 18.24 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 13/08/2019 | Any day expiry | | | 14.76520 | 14.76520 | 14.95340 | 14.95340 | | 18.24 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/08/2019 | Any day expiry | 14.48 | Put | 761.10990 | 0.76111 | 686.66380 | 0.68666 | 761.110 | 17.82 | 0.42 | 0.00 | 0 | 3,147.00 |
| \$ / R | On 13/08/2019 | Any day expiry | 16.35 | Call | 483.45220 | 0.48345 | 548.47220 | 0.54847 | 483.452 | 20.55 | 0.31 | 0.00 | 0 | 3,147.00 |
| \$ / R | On 30/08/2019 | Any day expiry | | | 14.79620 | 14.79620 | 14.98490 | 14.98490 | | 18.32 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 13.00 | Put | 190.51990 | 0.19052 | 154.09020 | 0.15409 | 190.520 | 15.87 | 0.16 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 14.20 | Put | 628.05990 | 0.62806 | 563.88040 | 0.56388 | 628.060 | 17.40 | 0.37 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 14.25 | Put | 653.37930 | 0.65338 | 586.11290 | 0.58611 | 653.379 | 17.48 | 0.37 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 15.52 | Call | 716.19810 | 0.71620 | 802.28780 | 0.80229 | 716.198 | 19.32 | 0.42 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 16.33 | Call | 524.64810 | 0.52465 | 591.26770 | 0.59127 | 524.648 | 20.49 | 0.33 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 16.70 | Call | 455.22170 | 0.45522 | 515.90420 | 0.51590 | 455.222 | 20.96 | 0.29 | 0.00 | 0 | 250.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest | | |
|------------------|--------|------------|---------------|-------------------------|------------|-----------|--------------|----------------|-------------------|------------|-----------|-------------|------------------|---------------|---|------------|
| \$ / R | | | On 02/09/2019 | Any day expiry | | | 14.80170 | 14.80170 | | 14.99050 | 14.99050 | 18.31 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | | | On 05/09/2019 | Any day expiry | | | 14.80720 | 14.80720 | | 14.99610 | 14.99610 | 18.32 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | | | On 05/09/2019 | Any day expiry | 19.00 | Call | 238.64710 | 0.23865 | 265.63220 | 0.26563 | 238.647 | 24.55 | 0.15 | 0.00 | 0 | 20,000.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | | | 14.82730 | 14.82730 | | 15.01650 | 15.01650 | 18.38 | 0.00 | 0.00 | 0 | 14,099.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 10.75 | Put | 14.01300 | 0.01401 | 14.04790 | 0.01405 | 14.013 | 17.02 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 12.50 | Put | 84.30990 | 0.08431 | 69.98840 | 0.06999 | 84.310 | 14.49 | 0.09 | 0.00 | 0 | 1,000.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 13.91 | Put | 509.78680 | 0.50979 | 458.27640 | 0.45828 | 509.787 | 17.07 | 0.31 | 0.00 | 0 | 81,930.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 13.97 | Put | 534.90450 | 0.53490 | 481.77250 | 0.48177 | 534.904 | 17.12 | 0.32 | 0.00 | 0 | 800.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 14.09 | Put | 587.21350 | 0.58721 | 530.81850 | 0.53082 | 587.213 | 17.23 | 0.34 | 0.00 | 0 | 33,715.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 14.14 | Put | 611.11000 | 0.61111 | 552.06050 | 0.55206 | 611.110 | 17.30 | 0.35 | 0.00 | 0 | 141,127.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 14.21 | Put | 645.84780 | 0.64585 | 582.59260 | 0.58259 | 645.848 | 17.40 | 0.36 | 0.00 | 0 | 2,700.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 14.33 | Put | 707.64760 | 0.70765 | 637.95900 | 0.63796 | 707.648 | 17.58 | 0.39 | 0.00 | 0 | 33,151.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 14.72 | Put | 927.09440 | 0.92709 | 845.57380 | 0.84557 | 927.094 | 18.18 | 0.45 | 0.00 | 0 | 1,200.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 15.38 | Put | 1,351.34960 | 1.35135 | 1,253.19810 | 1.25320 | 1,351.350 | 19.09 | 0.55 | 0.00 | 0 | 5,000.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 15.56 | Put | 1,477.62540 | 1.47763 | 1,374.85210 | 1.37485 | 1,477.625 | 19.34 | 0.57 | 0.00 | 0 | 2,571.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 15.87 | Call | 662.78990 | 0.66279 | 740.97710 | 0.74098 | 662.790 | 19.78 | 0.39 | 0.00 | 0 | 1,000.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 17.23 | Call | 404.50690 | 0.40451 | 457.48010 | 0.45748 | 404.507 | 21.55 | 0.25 | 0.00 | 0 | 800.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 17.64 | Call | 351.48580 | 0.35149 | 398.22400 | 0.39822 | 351.486 | 22.05 | 0.22 | 0.00 | 0 | 5,000.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 17.85 | Call | 328.87130 | 0.32887 | 371.63750 | 0.37164 | 328.871 | 22.34 | 0.21 | 0.00 | 0 | 2,700.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 17.93 | Call | 322.12740 | 0.32213 | 362.11310 | 0.36211 | 322.127 | 22.48 | 0.21 | 0.00 | 0 | 2,571.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 18.29 | Call | 294.63400 | 0.29463 | 328.28370 | 0.32828 | 294.634 | 23.13 | 0.19 | 0.00 | 0 | 81,930.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 18.47 | Call | 282.46060 | 0.28246 | 314.51450 | 0.31451 | 282.461 | 23.46 | 0.18 | 0.00 | 0 | 1,200.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 18.63 | Call | 272.41490 | 0.27241 | 303.14510 | 0.30315 | 272.415 | 23.75 | 0.17 | 0.00 | 0 | 33,715.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 18.67 | Call | 270.01210 | 0.27001 | 300.42250 | 0.30042 | 270.012 | 23.82 | 0.17 | 0.00 | 0 | 141,127.00 |
| \$ / R | | | On 16/09/2019 | Foreign Exchange Future | 19.32 | Call | 235.12760 | 0.23513 | 262.10800 | 0.26211 | 235.128 | 24.95 | 0.15 | 0.00 | 0 | 33,151.00 |
| \$ / R | | | On 30/09/2019 | Any day expiry | | | 14.85290 | 14.85290 | | 15.04250 | 15.04250 | 18.37 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | | | On 30/09/2019 | Any day expiry | 13.00 | Put | 202.90930 | 0.20291 | 171.16400 | 0.17116 | 202.909 | 15.71 | 0.16 | 0.00 | 0 | 500.00 |
| \$ / R | | | On 30/09/2019 | Any day expiry | 14.20 | Put | 652.06570 | 0.65207 | 589.44440 | 0.58944 | 652.066 | 17.40 | 0.36 | 0.00 | 0 | 250.00 |
| \$ / R | | | On 30/09/2019 | Any day expiry | 14.25 | Put | 677.36490 | 0.67736 | 611.70510 | 0.61171 | 677.365 | 17.47 | 0.37 | 0.00 | 0 | 250.00 |
| \$ / R | | | On 30/09/2019 | Any day expiry | 15.68 | Call | 744.28590 | 0.74429 | 828.84240 | 0.82884 | 744.286 | 19.48 | 0.42 | 0.00 | 0 | 500.00 |
| \$ / R | | | On 30/09/2019 | Any day expiry | 16.50 | Call | 554.84270 | 0.55484 | 622.10720 | 0.62211 | 554.843 | 20.60 | 0.33 | 0.00 | 0 | 250.00 |
| \$ / R | | | On 30/09/2019 | Any day expiry | 16.89 | Call | 483.45200 | 0.48345 | 543.68050 | 0.54368 | 483.452 | 21.08 | 0.29 | 0.00 | 0 | 250.00 |
| \$ / R | | | On 02/10/2019 | Any day expiry | | | 14.85660 | 14.85660 | | 15.04620 | 15.04620 | 18.39 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | | | On 31/10/2019 | Any day expiry | | | 14.90960 | 14.90960 | | 15.10010 | 15.10010 | 18.44 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | | | On 31/10/2019 | Any day expiry | 13.00 | Put | 218.40770 | 0.21841 | 186.28960 | 0.18629 | 218.408 | 15.69 | 0.17 | 0.00 | 0 | 500.00 |
| \$ / R | | | On 31/10/2019 | Any day expiry | 14.20 | Put | 675.25060 | 0.67525 | 614.16040 | 0.61416 | 675.251 | 17.41 | 0.36 | 0.00 | 0 | 250.00 |
| \$ / R | | | On 31/10/2019 | Any day expiry | 14.25 | Put | 700.53760 | 0.70054 | 636.54180 | 0.63654 | 700.538 | 17.48 | 0.36 | 0.00 | 0 | 250.00 |
| \$ / R | | | On 31/10/2019 | Any day expiry | 15.87 | Call | 764.48280 | 0.76448 | 846.76990 | 0.84677 | 764.483 | 19.69 | 0.41 | 0.00 | 0 | 500.00 |
| \$ / R | | | On 31/10/2019 | Any day expiry | 16.70 | Call | 578.89760 | 0.57890 | 645.82980 | 0.64583 | 578.898 | 20.76 | 0.32 | 0.00 | 0 | 250.00 |
| \$ / R | | | On 31/10/2019 | Any day expiry | 17.09 | Call | 509.78740 | 0.50979 | 569.78850 | 0.56979 | 509.787 | 21.23 | 0.29 | 0.00 | 0 | 250.00 |
| \$ / R | | | On 29/11/2019 | Any day expiry | | | 14.96420 | 14.96420 | | 15.15630 | 15.15630 | 18.55 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | | | On 29/11/2019 | Any day expiry | 13.00 | Put | 235.10680 | 0.23511 | 199.51240 | 0.19951 | 235.107 | 15.76 | 0.17 | 0.00 | 0 | 500.00 |
| \$ / R | | | On 29/11/2019 | Any day expiry | 14.20 | Put | 696.80650 | 0.69681 | 636.58210 | 0.63658 | 696.806 | 17.45 | 0.35 | 0.00 | 0 | 250.00 |
| \$ / R | | | On 29/11/2019 | Any day expiry | 14.25 | Put | 722.09470 | 0.72209 | 659.13520 | 0.65914 | 722.095 | 17.52 | 0.36 | 0.00 | 0 | 250.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 29/11/2019 | Any day expiry | 16.03 | Call | 790.79380 | 0.79079 | 873.08060 | 0.87308 | 790.794 | 19.89 | 0.41 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 16.87 | Call | 607.43990 | 0.60744 | 674.49740 | 0.67450 | 607.440 | 20.93 | 0.32 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 17.26 | Call | 539.80390 | 0.53980 | 600.25700 | 0.60026 | 539.804 | 21.39 | 0.29 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/12/2019 | Any day expiry | | | 14.97010 | 14.97010 | 15.16240 | 15.16240 | | 18.54 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | | | 14.99170 | 14.99170 | 15.18470 | 15.18470 | | 18.64 | 0.00 | 0.00 | 0 | 10,270.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 11.89 | Put | 44.85550 | 0.04486 | 44.26780 | 0.04427 | 44.856 | 13.94 | 0.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 13.66 | Put | 478.18620 | 0.47819 | 427.35500 | 0.42736 | 478.186 | 16.99 | 0.27 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 17.38 | Call | 549.26300 | 0.54926 | 609.35790 | 0.60936 | 549.263 | 21.53 | 0.29 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 20.00 | Call | 291.75210 | 0.29175 | 336.24480 | 0.33624 | 291.752 | 24.76 | 0.16 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 31/12/2019 | Any day expiry | | | 15.02710 | 15.02710 | 15.22110 | 15.22110 | | 18.73 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 13.00 | Put | 253.27500 | 0.25328 | 217.34390 | 0.21734 | 253.275 | 15.85 | 0.17 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 14.20 | Put | 721.16160 | 0.72116 | 659.40290 | 0.65940 | 721.162 | 17.55 | 0.35 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 14.25 | Put | 745.12510 | 0.74513 | 682.16180 | 0.68216 | 745.125 | 17.60 | 0.35 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 16.21 | Call | 820.90830 | 0.82091 | 903.27940 | 0.90328 | 820.908 | 20.13 | 0.40 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 17.05 | Call | 641.80940 | 0.64181 | 709.52070 | 0.70952 | 641.809 | 21.13 | 0.33 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 17.44 | Call | 575.33720 | 0.57534 | 636.95930 | 0.63696 | 575.337 | 21.58 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/01/2020 | Any day expiry | | | 15.03100 | 15.03100 | 15.22520 | 15.22520 | | 18.74 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 31/01/2020 | Any day expiry | | | 15.08800 | 15.08800 | 15.28390 | 15.28390 | | 18.85 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 02/03/2020 | Any day expiry | | | 15.14890 | 15.14890 | 15.34670 | 15.34670 | | 18.94 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | | | 15.17650 | 15.17650 | 15.37500 | 15.37500 | | 19.01 | 0.00 | 0.00 | 0 | 3,966.00 |
| \$ / R | On 02/04/2020 | Any day expiry | | | 15.20990 | 15.20990 | 15.40950 | 15.40950 | | 19.03 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 29/04/2020 | Any day expiry | | | 15.26290 | 15.26290 | 15.46420 | 15.46420 | | 19.10 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 02/06/2020 | Any day expiry | | | 15.32980 | 15.32980 | 15.53300 | 15.53300 | | 19.22 | 0.00 | 0.00 | 0 | 1,055.00 |
| \$ / R | On 12/06/2020 | Foreign Exchange Future | | | 15.34940 | 15.34940 | 15.55330 | 15.55330 | | 19.23 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2020 | Any day expiry | | | 15.43980 | 15.43980 | 15.64640 | 15.64640 | | 19.33 | 0.00 | 0.00 | 0 | 84,000.00 |
| \$ / R | On 14/09/2020 | Foreign Exchange Future | | | 15.53420 | 15.53420 | 15.74370 | 15.74370 | | 19.42 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/12/2018 | Foreign Exchange Future | | | 14.33610 | 14.33610 | 14.51640 | 14.51640 | | 17.90 | 0.00 | 645,124.50 | 45 | 416.00 |
| \$ / R MAXI | On 18/03/2019 | Foreign Exchange Future | | | 14.50080 | 14.50080 | 14.68390 | 14.68390 | | 17.79 | 0.00 | 290,016.00 | 20 | 5.00 |
| \$ / R MAXI | On 14/06/2019 | Foreign Exchange Future | | | 14.65740 | 14.65740 | 14.84390 | 14.84390 | | 18.09 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2019 | Foreign Exchange Future | | | 14.82730 | 14.82730 | 15.01650 | 15.01650 | | 18.38 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2019 | Foreign Exchange Future | | | 14.99170 | 14.99170 | 15.18470 | 15.18470 | | 18.64 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 30/11/2018 | Any day expiry | | | 18.60610 | 18.60610 | 18.78330 | 18.78330 | | 17.02 | 0.00 | 0.00 | 0 | 13.00 |
| £ / R | On 14/12/2018 | Foreign Exchange Future | | | 18.65480 | 18.65480 | 18.82740 | 18.82740 | | 16.88 | 0.00 | 10,446,688.00 | 560 | 448,261.00 |
| £ / R | On 14/12/2018 | Foreign Exchange Future | 19.30 | Call | 148.93690 | 0.14894 | 203.73480 | 0.20373 | 148.937 | 17.95 | 0.26 | 0.00 | 0 | 200.00 |
| £ / R | On 31/01/2019 | Any day expiry | | | 18.82190 | 18.82190 | 18.99550 | 18.99550 | | 16.39 | 0.00 | 19,028.00 | 1 | 23.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | | | 18.96800 | 18.96800 | 19.14510 | 19.14510 | | 16.44 | 0.00 | 9,484,000.00 | 500 | 11,149.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 18.00 | Put | 318.45970 | 0.31846 | 282.83490 | 0.28283 | 318.460 | 16.26 | 0.27 | 0.00 | 0 | 500.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 19.19 | Put | 852.13150 | 0.85213 | 772.43790 | 0.77244 | 852.131 | 16.59 | 0.53 | 0.00 | 0 | 1,000.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 20.00 | Call | 371.89810 | 0.37190 | 441.50150 | 0.44150 | 371.898 | 17.27 | 0.32 | 0.00 | 0 | 500.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 20.18 | Call | 330.66260 | 0.33066 | 394.10610 | 0.39411 | 330.663 | 17.45 | 0.29 | 0.00 | 0 | 1,500.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 21.44 | Call | 142.42590 | 0.14243 | 176.99590 | 0.17700 | 142.426 | 18.65 | 0.14 | 0.00 | 0 | 500.00 |
| £ / R | On 14/06/2019 | Foreign Exchange Future | | | 19.25910 | 19.25910 | 19.44000 | 19.44000 | | 16.80 | 0.00 | 96,295.50 | 5 | 5,506.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| £ / R | On 16/09/2019 | Foreign Exchange Future | | | 19.57790 | | 19.57790 | | 19.76310 | 19.76310 | | 17.38 | 0.00 | 0.00 | 0 | 10,363.00 |
| £ / R | On 13/12/2019 | Foreign Exchange Future | | | 19.88690 | | 19.88690 | | 20.07840 | 20.07840 | | 17.86 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 16/03/2020 | Foreign Exchange Future | | | 20.23410 | | 20.23410 | | 20.43330 | 20.43330 | | 18.39 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/12/2018 | Foreign Exchange Future | | | 0.12610 | | 0.12610 | | 0.12765 | 0.12765 | | 26.96 | 0.00 | 0.00 | 0 | 6,905.00 |
| ¥ / R | On 18/03/2019 | Foreign Exchange Future | | | 0.12869 | | 0.12869 | | 0.13027 | 0.13027 | | 23.44 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2019 | Foreign Exchange Future | | | 0.13109 | | 0.13109 | | 0.13271 | 0.13271 | | 22.99 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 30/11/2018 | Any day expiry | | | 16.23080 | | 16.23080 | | 16.34930 | 16.34930 | | 16.42 | 0.00 | 0.00 | 0 | 37.00 |
| € / R | On 14/12/2018 | Foreign Exchange Future | | | 16.28190 | | 16.28190 | | 16.39590 | 16.39590 | | 16.54 | 0.00 | 13,123,211.40 | 806 | 135,262.00 |
| € / R | On 18/03/2019 | Foreign Exchange Future | | | 16.62070 | | 16.62070 | | 16.73780 | 16.73780 | | 16.48 | 0.00 | 8,310,350.00 | 500 | 36,636.00 |
| € / R | On 18/03/2019 | Foreign Exchange Future | 15.60 | Put | 200.85730 | | 0.20086 | | 184.04630 | 0.18405 | 200.857 | 15.28 | 0.22 | 0.00 | 0 | 462.00 |
| € / R | On 18/03/2019 | Foreign Exchange Future | 16.00 | Call | 956.23770 | | 0.95624 | | 1,043.69480 | 1.04369 | 956.238 | 15.70 | 0.68 | 0.00 | 0 | 650.00 |
| € / R | On 18/03/2019 | Foreign Exchange Future | 17.33 | Put | 1,110.36640 | | 1.11037 | | 1,043.28940 | 1.04329 | 1,110.366 | 17.72 | 0.64 | 0.00 | 0 | 462.00 |
| € / R | On 18/03/2019 | Foreign Exchange Future | 19.65 | Call | 91.39400 | | 0.09139 | | 106.24110 | 0.10624 | 91.394 | 21.27 | 0.10 | 0.00 | 0 | 462.00 |
| € / R | On 14/06/2019 | Foreign Exchange Future | | | 16.93560 | | 16.93560 | | 17.05600 | 17.05600 | | 16.90 | 0.00 | 0.00 | 0 | 4,906.00 |
| € / R | On 14/08/2019 | Any day expiry | | | 17.16190 | | 17.16190 | | 17.28450 | 17.28450 | | 17.07 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 14/08/2019 | Any day expiry | 17.01 | Put | 920.51880 | | 0.92052 | | 871.72900 | 0.87173 | 920.519 | 16.89 | 0.45 | 0.00 | 0 | 31,200.00 |
| € / R | On 14/08/2019 | Any day expiry | 19.65 | Call | 402.74700 | | 0.40275 | | 437.10540 | 0.43711 | 402.747 | 20.22 | 0.25 | 0.00 | 0 | 62,400.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | | | 17.28460 | | 17.28460 | | 17.40870 | 17.40870 | | 17.19 | 0.00 | 13,620,264.80 | 788 | 9,050.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | 18.60 | Call | 680.09740 | | 0.68010 | | 730.19080 | 0.73019 | 680.097 | 18.76 | 0.37 | 0.00 | 0 | 55,000.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | | | 17.60380 | | 17.60380 | | 17.73110 | 17.73110 | | 17.44 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 16/03/2020 | Foreign Exchange Future | | | 17.95110 | | 17.95110 | | 18.08670 | 18.08670 | | 17.77 | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | | | 97.89000 | | 97.89000 | | 98.04000 | 98.04000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 07/02/2019 | Index Future | | | 602.97400 | | 602.97400 | | 601.49900 | 601.49900 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/05/2019 | Index Future | | | 613.58800 | | 613.58800 | | 612.12200 | 612.12200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/08/2019 | Index Future | | | 625.91400 | | 625.91400 | | 624.41400 | 624.41400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/02/2019 | Index Future | | | 693.21800 | | 693.21800 | | 690.44600 | 690.44600 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/05/2019 | Index Future | | | 705.42100 | | 705.42100 | | 702.64000 | 702.64000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2019 | Index Future | | | 719.59200 | | 719.59200 | | 716.74900 | 716.74900 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/02/2019 | Index Future | | | 628.41200 | | 628.41200 | | 625.49500 | 625.49500 | | | 0.00 | 0.00 | 0 | 906.00 |
| ALBI | On 02/05/2019 | Index Future | | | 639.47400 | | 639.47400 | | 636.54200 | 636.54200 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/08/2019 | Index Future | | | 652.32000 | | 652.32000 | | 649.32400 | 649.32400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2018 | Foreign Exchange Future | | | 10.36450 | | 10.36450 | | 10.45830 | 10.45830 | | 13.81 | 0.00 | 20,729.00 | 2 | 23,926.00 |
| AU\$ / R | On 18/03/2019 | Foreign Exchange Future | | | 10.49790 | | 10.49790 | | 10.59380 | 10.59380 | | 13.74 | 0.00 | 1,091,781.60 | 104 | 324.00 |
| AU\$ / R | On 14/06/2019 | Foreign Exchange Future | | | 10.62910 | | 10.62910 | | 10.72660 | 10.72660 | | 14.17 | 0.00 | 53,145.50 | 5 | 4,934.00 |
| AU\$ / R | On 16/09/2019 | Foreign Exchange Future | | | 10.77440 | | 10.77440 | | 10.87330 | 10.87330 | | 14.64 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2019 | Foreign Exchange Future | | | 10.91490 | | 10.91490 | | 11.01690 | 11.01690 | | 15.03 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/03/2020 | Foreign Exchange Future | | | 11.07320 | | 11.07320 | | 11.17930 | 11.17930 | | 15.38 | 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 |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| CAD/ R | On 14/12/2018 | Foreign Exchange Future | | | 10.84690 | | 10.84690 | 10.97050 | 10.97050 | | | 14.99 | 0.00 | 1,084,690.00 | 100 | 500.00 |
| CAD/ R | On 18/03/2019 | Foreign Exchange Future | | | 10.99270 | | 10.99270 | 11.11800 | 11.11800 | | | 14.84 | 0.00 | 1,099,270.00 | 100 | 400.00 |
| CAD/ R | On 14/06/2019 | Foreign Exchange Future | | | 11.12700 | | 11.12700 | 11.25360 | 11.25360 | | | 15.34 | 0.00 | 55,635.00 | 5 | 0.00 |
| CAD/ R | On 16/09/2019 | Foreign Exchange Future | | | 11.14280 | | 11.14280 | 11.26970 | 11.26970 | | | 15.78 | 0.00 | 55,714.00 | 5 | 0.00 |
| CAD/ R | On 13/12/2019 | Foreign Exchange Future | | | 11.28680 | | 11.28680 | 11.41540 | 11.41540 | | | 16.21 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/03/2020 | Foreign Exchange Future | | | 11.42950 | | 11.42950 | 11.55900 | 11.55900 | | | 16.47 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/12/2018 | Foreign Exchange Future | | | 14.26900 | | 14.26900 | 14.41540 | 14.41540 | | | 16.78 | 0.00 | 0.00 | 0 | 1,616.00 |
| CHF / R | On 18/03/2019 | Foreign Exchange Future | | | 14.58210 | | 14.58210 | 14.73260 | 14.73260 | | | 17.06 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2019 | Foreign Exchange Future | | | 14.87340 | | 14.87340 | 15.02800 | 15.02800 | | | 17.65 | 0.00 | 0.00 | 0 | 150.00 |
| CHF / R | On 16/09/2019 | Foreign Exchange Future | | | 15.19720 | | 15.19720 | 15.35450 | 15.35450 | | | 18.22 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/12/2019 | Foreign Exchange Future | | | 15.48960 | | 15.48960 | 15.65140 | 15.65140 | | | 18.53 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/03/2020 | Foreign Exchange Future | | | 16.13280 | | 16.13280 | 16.31140 | 16.31140 | | | 19.02 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/12/2018 | Foreign Exchange Future | | | 2.06280 | | 2.06280 | 2.08590 | 2.08590 | | | 15.74 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/03/2019 | Foreign Exchange Future | | | 2.08160 | | 2.08160 | 2.10490 | 2.10490 | | | 15.89 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/06/2019 | Foreign Exchange Future | | | 2.10060 | | 2.10060 | 2.12460 | 2.12460 | | | 15.99 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/12/2018 | Foreign Exchange Future | | | 2.18670 | | 2.18670 | 2.20220 | 2.20220 | | | 15.99 | 0.00 | 218,670.00 | 100 | 140.00 |
| DKK / R | On 18/03/2019 | Foreign Exchange Future | | | 2.23270 | | 2.23270 | 2.24860 | 2.24860 | | | 15.82 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/06/2019 | Foreign Exchange Future | | | 2.27630 | | 2.27630 | 2.29290 | 2.29290 | | | 16.16 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 16/09/2019 | Foreign Exchange Future | | | 2.32410 | | 2.32410 | 2.34130 | 2.34130 | | | 16.31 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 13/12/2019 | Foreign Exchange Future | | | 2.45190 | | 2.45190 | 2.47170 | 2.47170 | | | 17.25 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 16/03/2020 | Foreign Exchange Future | | | 2.50590 | | 2.50590 | 2.52660 | 2.52660 | | | 17.60 | 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 | | | 11.26790 | | 76.41274 | 11.33839 | 76.01622 | | | | 0.00 | 0.00 | 0 | 494.00 |
| ES33 | On 02/05/2019 | Bond Future | | | 11.37243 | | 73.96646 | 11.44447 | 73.56746 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2019 | Bond Future | | | 11.47484 | | 75.45360 | 11.54954 | 75.04630 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/02/2019 | Bond Future | | | 11.47643 | | 78.55331 | 11.54154 | 78.13864 | | | | 0.00 | 0.00 | 0 | 5,169.00 |

| 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 02/05/2019 | Bond Future | 11.58044 | | 75.67550 | | 11.64704 | 75.25815 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/08/2019 | Bond Future | 11.68063 | | 77.19765 | | 11.74964 | 76.77165 | | | 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 | 621.82000 | | 621.82000 | | 618.83600 | 618.83600 | | | 0.00 | 0.00 | 0 | 461.00 |
| GOVI | On 02/05/2019 | GOVI | 632.76600 | | 632.76600 | | 629.76500 | 629.76500 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2019 | GOVI | 645.47700 | | 645.47700 | | 642.41200 | 642.41200 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/12/2018 | Foreign Exchange Future | 1.83230 | 1.83230 | | 1.85610 | 1.85610 | | | 18.20 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/03/2019 | Foreign Exchange Future | 1.85730 | 1.85730 | | 1.88120 | 1.88120 | | | 17.69 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/06/2019 | Foreign Exchange Future | 1.88000 | 1.88000 | | 1.90430 | 1.90430 | | | 18.27 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/02/2019 | Bond Future | 132.89864 | 132.89864 | | 133.12213 | 133.12213 | | | | 0.00 | 0.00 | 0 | 355.00 |
| I2025 | On 02/05/2019 | Bond Future | 135.26775 | 135.26775 | | 135.50322 | 135.50322 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/08/2019 | Bond Future | 137.97000 | 137.97000 | | 138.20994 | 138.20994 | | | | 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 | 101.42431 | 101.42431 | | 101.47606 | 101.47606 | | | | 0.00 | 0.00 | 0 | 2,954.00 |
| I2029 | On 02/05/2019 | Bond Future | 102.15921 | 102.15921 | | 102.21807 | 102.21807 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/08/2019 | Bond Future | 104.23551 | 104.23551 | | 104.29524 | 104.29524 | | | | 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 | 103.19595 | 103.19595 | | 103.43629 | 103.43629 | | | | 0.00 | 0.00 | 0 | 6,770.00 |
| I2033 | On 02/05/2019 | Bond Future | 103.88994 | 103.88994 | | 104.14080 | 104.14080 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 01/08/2019 | Bond Future | 106.00134 | 106.00134 | | 106.25702 | 106.25702 | | | | 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 | 121.50900 | 121.50900 | | 123.05987 | 123.05987 | | | | 0.00 | 0.00 | 0 | 9,871.00 |
| I2038 | On 02/05/2019 | Bond Future | 123.67516 | 123.67516 | | 125.26108 | 125.26108 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 01/08/2019 | Bond Future | 126.13610 | 126.13610 | | 127.75382 | 127.75382 | | | | 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 | 115.42692 | 115.42692 | | 116.36218 | 116.36218 | | | | 0.00 | 0.00 | 0 | 12,065.00 |
| I2046 | On 02/05/2019 | Bond Future | 115.79849 | 115.79849 | | 116.75743 | 116.75743 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 01/08/2019 | Bond Future | 118.15217 | 118.15217 | | 119.13020 | 119.13020 | | | | 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 | 119.96275 | 119.96275 | | 120.27666 | 120.27666 | | | | 0.00 | 0.00 | 0 | 10,255.00 |
| I2050 | On 02/05/2019 | Bond Future | 122.10124 | 122.10124 | | 122.42793 | 122.42793 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 01/08/2019 | Bond Future | 122.76414 | 122.76414 | | 123.09710 | 123.09710 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/02/2019 | Index Future | 255.39500 | 255.39500 | | 256.34500 | 256.34500 | | | | 0.00 | 0.00 | 0 | 518.00 |
| IGOV | On 02/05/2019 | Index Future | 259.94800 | 259.94800 | | 260.92900 | 260.92900 | | | | 0.00 | 0.00 | 0 | 215.00 |

| 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 01/08/2019 | Index Future | | 265.23000 | 265.23000 | | 266.22900 | 266.22900 | | | 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 | | 0.13900 | 0.13900 | | 0.14090 | 0.14090 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/03/2019 | Foreign Exchange Future | | 0.13840 | 0.13840 | | 0.14040 | 0.14040 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 14/06/2019 | Foreign Exchange Future | | 0.13850 | 0.13850 | | 0.14050 | 0.14050 | | | 0.00 | 0.00 | 0 | 2,166.00 |
| NOK/R | On 14/12/2018 | Foreign Exchange Future | | 1.69540 | 1.69540 | | 1.71490 | 1.71490 | | 14.88 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/03/2019 | Foreign Exchange Future | | 1.72260 | 1.72260 | | 1.74240 | 1.74240 | | 14.44 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 14/06/2019 | Foreign Exchange Future | | 1.74810 | 1.74810 | | 1.76840 | 1.76840 | | 15.22 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/12/2018 | Foreign Exchange Future | | 9.73630 | 9.73630 | | 9.79720 | 9.79720 | | 14.22 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2019 | Foreign Exchange Future | | 9.86130 | 9.86130 | | 9.92400 | 9.92400 | | 14.02 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2019 | Foreign Exchange Future | | 9.98410 | 9.98410 | | 10.04870 | 10.04870 | | 14.52 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2019 | Foreign Exchange Future | | 10.11920 | 10.11920 | | 10.18580 | 10.18580 | | 15.13 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/12/2019 | Foreign Exchange Future | | 10.62160 | 10.62160 | | 10.69730 | 10.69730 | | 16.00 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/03/2020 | Foreign Exchange Future | | 10.77500 | 10.77500 | | 10.85230 | 10.85230 | | 16.49 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 14/12/2018 | Foreign Exchange Future | | 1.33200 | 1.33200 | | 1.34600 | 1.34600 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/03/2019 | Foreign Exchange Future | | 1.33930 | 1.33930 | | 1.35650 | 1.35650 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 14/06/2019 | Foreign Exchange Future | | 1.34520 | 1.34520 | | 1.36500 | 1.36500 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 14/12/2018 | Foreign Exchange Future | | 1.30120 | 1.30120 | | 1.29700 | 1.29700 | | | 0.00 | 13,012.00 | 10 | 5.00 |
| QUANTO € / \$ | On 14/12/2018 | Foreign Exchange Future | | 1.13570 | 1.13570 | | 1.12950 | 1.12950 | | | 0.00 | 0.00 | 0 | 50.00 |
| QUANTO € / \$ | On 18/03/2019 | Foreign Exchange Future | | 1.14620 | 1.14620 | | 1.13990 | 1.13990 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 14/06/2019 | Foreign Exchange Future | | 1.15540 | 1.15540 | | 1.14900 | 1.14900 | | | 0.00 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 14/12/2018 | Foreign Exchange Future | | 7.93020 | 7.93020 | 0.12545 | 7.83420 | 7.83420 | | 19.76 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2019 | Bond Future | | 9.23194 | 108.47944 | | 9.30651 | 108.05170 | | 7.09 | 0.00 | 871,198,382.64 | 8,031 | 67,961.00 |
| R186 | On 07/02/2019 | Bond Future | 8.30 | Call | 81.63000 | 0.08163 | 59.99000 | 0.05999 | 81.630 | 6.47 | 0.06 | 0.00 | 0 | 210.00 |
| R186 | On 07/02/2019 | Bond Future | 8.50 | Call | 182.32000 | 0.18232 | 139.37000 | 0.13937 | 182.320 | 6.55 | 0.11 | 0.00 | 0 | 1,000.00 |
| R186 | On 07/02/2019 | Bond Future | 8.77 | Call | 466.24000 | 0.46624 | 376.72000 | 0.37672 | 466.240 | 6.76 | 0.23 | 0.00 | 0 | 1,170.00 |
| R186 | On 07/02/2019 | Bond Future | 9.10 | Put | 1,879.53000 | 1.87953 | 2,137.57000 | 2.13757 | 1,879.530 | 7.00 | 0.58 | 0.00 | 0 | 1,000.00 |
| R186 | On 07/02/2019 | Bond Future | 9.23 | Call | 1,472.64000 | 1.47264 | 0.00000 | 0.00000 | 1,472.640 | 7.08 | 0.51 | 164,501,571.07 | 3,000 | 3,000.00 |
| R186 | On 07/02/2019 | Bond Future | 9.27 | Call | 1,594.12000 | 1.59412 | 1,379.51000 | 1.37951 | 1,594.120 | 7.11 | 0.53 | 0.00 | 0 | 1,170.00 |
| R186 | On 07/02/2019 | Bond Future | 9.38 | Call | 1,957.00000 | 1.95700 | 1,713.99000 | 1.71399 | 1,957.000 | 7.19 | 0.60 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/02/2019 | Bond Future | 9.50 | Put | 867.28000 | 0.86728 | 1,022.74000 | 1.02274 | 867.280 | 7.28 | 0.34 | 0.00 | 0 | 2,500.00 |
| R186 | On 07/02/2019 | Bond Future | 9.90 | Put | 368.10000 | 0.36810 | 447.97000 | 0.44797 | 368.100 | 7.73 | 0.17 | 0.00 | 0 | 1,000.00 |
| R186 | On 07/02/2019 | Bond Future | 9.92 | Put | 352.11000 | 0.35211 | 429.13000 | 0.42913 | 352.110 | 7.75 | 0.16 | 0.00 | 0 | 1,170.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R186 | On 02/05/2019 | Bond Future | | | 9.29840 | | 110.38931 | | 9.37514 | 109.96053 | | 7.05 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2019 | Bond Future | 8.50 | Call | 421.26000 | | 0.42126 | | 400.34000 | 0.40034 | 421.260 | 6.20 | 0.17 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/05/2019 | Bond Future | 8.62 | Call | 571.94000 | | 0.57194 | | 542.45000 | 0.54245 | 571.940 | 6.31 | 0.22 | 0.00 | 0 | 90.00 |
| R186 | On 02/05/2019 | Bond Future | 8.65 | Call | 614.56000 | | 0.61456 | | 582.79000 | 0.58279 | 614.560 | 6.33 | 0.23 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 8.70 | Call | 690.39000 | | 0.69039 | | 654.33000 | 0.65433 | 690.390 | 6.38 | 0.25 | 0.00 | 0 | 200.00 |
| R186 | On 02/05/2019 | Bond Future | 9.00 | Call | 1,275.35000 | | 1.27535 | 1,195.35000 | 1.19535 | 1,275.350 | 1,275.350 | 6.65 | 0.38 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/05/2019 | Bond Future | 9.20 | Call | 1,785.74000 | | 1.78574 | 1,663.21000 | 1.66321 | 1,785.740 | 1,785.740 | 6.83 | 0.47 | 0.00 | 0 | 90.00 |
| R186 | On 02/05/2019 | Bond Future | 9.25 | Call | 1,928.09000 | | 1.92809 | 1,794.30000 | 1.79430 | 1,928.090 | 1,928.090 | 6.87 | 0.49 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 9.30 | Call | 2,073.70000 | | 2.07370 | 1,932.11000 | 1.93211 | 2,073.700 | 2,073.700 | 6.91 | 0.51 | 0.00 | 0 | 200.00 |
| R186 | On 02/05/2019 | Bond Future | 9.75 | Put | 1,128.07000 | | 1.12807 | 1,359.90000 | 1.35990 | 1,128.070 | 1,128.070 | 7.25 | 0.31 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/05/2019 | Bond Future | 9.96 | Put | 851.61000 | | 0.85161 | 1,054.99000 | 1.05499 | 851.610 | 851.610 | 7.49 | 0.25 | 0.00 | 0 | 90.00 |
| R186 | On 02/05/2019 | Bond Future | 10.02 | Put | 786.11000 | | 0.78611 | 980.87000 | 0.98087 | 786.110 | 786.110 | 7.56 | 0.23 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 10.07 | Put | 736.82000 | | 0.73682 | 923.48000 | 0.92348 | 736.820 | 736.820 | 7.62 | 0.22 | 0.00 | 0 | 200.00 |
| R186 | On 01/08/2019 | Bond Future | | | 9.35401 | | 107.30536 | | 9.43458 | 106.86762 | | 7.18 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 01/08/2019 | Bond Future | 8.30 | Call | 426.74000 | | 0.42674 | 374.16000 | 0.37416 | 426.740 | 426.740 | 6.08 | 0.15 | 0.00 | 0 | 6,000.00 |
| R186 | On 01/08/2019 | Bond Future | 9.05 | Call | 1,708.18000 | | 1.70818 | 1,615.45000 | 1.61545 | 1,708.180 | 1,708.180 | 6.74 | 0.40 | 0.00 | 0 | 6,000.00 |
| R186 | On 01/08/2019 | Bond Future | 10.08 | Put | 1,271.28000 | | 1.27128 | 1,498.10000 | 1.49810 | 1,271.280 | 1,271.280 | 7.86 | 0.28 | 0.00 | 0 | 6,000.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 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 | 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 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/02/2019 | Bond Future | | | 297.92292 | | 297.92292 | | 298.48082 | 298.48082 | | | 0.00 | 0.00 | 0 | 2,355.00 |
| R197 | On 02/05/2019 | Bond Future | | | 303.23368 | | 303.23368 | | 303.81935 | 303.81935 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 01/08/2019 | Bond Future | | | 301.83587 | | 301.83587 | | 302.43256 | 302.43256 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/02/2019 | Bond Future | | | 232.73271 | | 232.73271 | | 234.08737 | 234.08737 | | | 0.00 | 0.00 | 0 | 8,990.00 |
| R202 | On 02/05/2019 | Bond Future | | | 236.88126 | | 236.88126 | | 238.27422 | 238.27422 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 01/08/2019 | Bond Future | | | 237.67948 | | 237.67948 | | 239.10011 | 239.10011 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 07/02/2019 | Bond Future | | | 8.54714 | | 100.84783 | | 8.62282 | 100.59811 | | 3.61 | 0.00 | 169,726,897.89 | 1,683 | 53,011.00 |
| R2023 | On 02/05/2019 | Bond Future | | | 8.60134 | | 98.69325 | | 8.68044 | 98.44501 | | 3.92 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 01/08/2019 | Bond Future | | | 8.63270 | | 100.67698 | | 8.71828 | 100.42347 | | 3.84 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 07/02/2019 | Bond Future | | | 9.67915 | | 89.06385 | | 9.75319 | 88.60971 | | 9.68 | 0.00 | 0.00 | 0 | 55,495.00 |
| R2030 | On 07/02/2019 | Bond Future | 8.90 | Call | 175.97000 | | 0.17597 | 135.15000 | 0.13515 | 175.970 | 175.970 | 8.69 | 0.10 | 0.00 | 0 | 1,320.00 |
| R2030 | On 07/02/2019 | Bond Future | 9.18 | Call | 476.25000 | | 0.47625 | 385.87000 | 0.38587 | 476.250 | 476.250 | 9.02 | 0.22 | 0.00 | 0 | 4,000.00 |
| R2030 | On 07/02/2019 | Bond Future | 9.60 | Call | 1,406.53000 | | 1.40653 | 1,211.08000 | 1.21108 | 1,406.530 | 1,406.530 | 9.54 | 0.46 | 0.00 | 0 | 1,320.00 |
| R2030 | On 07/02/2019 | Bond Future | 9.68 | Call | 1,650.72000 | | 1.65072 | 1,433.63000 | 1.43363 | 1,650.720 | 1,650.720 | 9.61 | 0.51 | 0.00 | 0 | 4,000.00 |
| R2030 | On 07/02/2019 | Bond Future | 10.20 | Put | 594.91000 | | 0.59491 | 709.58000 | 0.70958 | 594.910 | 594.910 | 10.25 | 0.23 | 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 02/05/2019 | Bond Future | | | 9.74616 | | 90.63207 | | 9.82189 | 90.17531 | | 9.61 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 02/05/2019 | Bond Future | 8.90 | Call | 480.86000 | | 0.48086 | | 435.40000 | 0.43540 | 480.860 | 8.63 | 0.17 | 0.00 | 0 | 3,000.00 |
| R2030 | On 02/05/2019 | Bond Future | 9.40 | Call | 1,393.44000 | | 1.39344 | | 1,277.59000 | 1.27759 | 1,393.440 | 9.25 | 0.37 | 0.00 | 0 | 3,000.00 |
| R2030 | On 02/05/2019 | Bond Future | 10.20 | Put | 1,344.35000 | | 1.34435 | | 1,539.59000 | 1.53959 | 1,344.350 | 10.15 | 0.32 | 0.00 | 0 | 3,000.00 |
| R2030 | On 01/08/2019 | Bond Future | | | 9.80811 | | 88.44844 | | 9.88683 | 87.98219 | | 9.87 | 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 | | | 9.85591 | | 91.35422 | | 9.92995 | 90.86233 | | 10.40 | 0.00 | 3,562,814.58 | 39 | 41,753.00 |
| R2032 | On 02/05/2019 | Bond Future | | | 9.92099 | | 88.80557 | | 9.99662 | 88.31040 | | 10.70 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 01/08/2019 | Bond Future | | | 9.97921 | | 90.59114 | | 10.05754 | 90.08571 | | 10.57 | 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 | | | 9.97668 | | 95.30965 | | 10.04556 | 94.80196 | | 11.05 | 0.00 | 0.00 | 0 | 71,516.00 |
| R2035 | On 02/05/2019 | Bond Future | | | 10.03844 | | 92.48711 | | 10.10867 | 91.97593 | | 11.39 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 01/08/2019 | Bond Future | | | 10.09481 | | 94.34636 | | 10.16742 | 93.82458 | | 11.28 | 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 | | | 10.02584 | | 87.68087 | | 10.09444 | 87.17226 | | 12.13 | 0.00 | 0.00 | 0 | 58,272.00 |
| R2037 | On 02/05/2019 | Bond Future | | | 10.08934 | | 89.22474 | | 10.15927 | 88.71242 | | 11.94 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 01/08/2019 | Bond Future | | | 10.14939 | | 86.76256 | | 10.22165 | 86.23971 | | 12.41 | 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 | | | 10.09031 | | 90.85775 | | 10.15374 | 90.35311 | | 12.51 | 0.00 | 0.00 | 0 | 33,526.00 |
| R2040 | On 02/05/2019 | Bond Future | | | 10.15325 | | 92.45757 | | 10.21785 | 91.94951 | | 12.31 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 02/05/2019 | Bond Future | 9.60 | Call | 1,201.37000 | | 1.20137 | | 1,161.46000 | 1.16146 | 1,201.370 | 11.40 | 0.28 | 0.00 | 0 | 1,150.00 |
| R2040 | On 02/05/2019 | Bond Future | 10.20 | Call | 3,256.15000 | | 3.25615 | | 3,107.33000 | 3.10733 | 3,256.150 | 12.25 | 0.54 | 0.00 | 0 | 1,150.00 |
| R2040 | On 01/08/2019 | Bond Future | | | 10.21300 | | 89.81005 | | 10.27972 | 89.29151 | | 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 | | | 10.09241 | | 88.12064 | | 10.15573 | 87.60861 | | 13.08 | 0.00 | 20,179,626.56 | 229 | 35,910.00 |
| R2044 | On 02/05/2019 | Bond Future | | | 10.15244 | | 89.67224 | | 10.21691 | 89.15651 | | 12.88 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 01/08/2019 | Bond Future | | | 10.20930 | | 87.09390 | | 10.27582 | 86.56759 | | 13.42 | 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 | | | 10.07368 | | 91.59620 | | 10.13709 | 91.07041 | | 12.84 | 0.00 | 0.00 | 0 | 110,910.00 |
| R2048 | On 02/05/2019 | Bond Future | | | 10.12845 | | 88.77162 | | 10.19297 | 88.24195 | | 13.30 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 01/08/2019 | Bond Future | | | 10.17852 | | 90.55618 | | 10.24501 | 90.01557 | | 13.22 | 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 | | | 6.12150 | | 101.55124 | | 6.19254 | 101.48790 | | 0.42 | 0.00 | 16,045,095.92 | 158 | 18,254.00 |
| R207 | On 02/05/2019 | Bond Future | | | 5.59230 | | 103.33917 | | 5.67853 | 103.28083 | | 0.40 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 01/08/2019 | Bond Future | | | 4.09889 | | 101.77351 | | 4.23370 | 101.71373 | | 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 | | | 7.55393 | | 100.93720 | | 7.62396 | 100.80317 | | 1.48 | 0.00 | 0.00 | 0 | 25,597.00 |
| R208 | On 02/05/2019 | Bond Future | | | 7.53163 | | 99.31303 | | 7.60728 | 99.18265 | | 1.70 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 01/08/2019 | Bond Future | | | 7.43015 | | 101.30935 | | 7.51806 | 101.17605 | | 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 | | | 9.90601 | | 72.44115 | | 9.97436 | 72.01218 | | 12.45 | 0.00 | 8,548,055.70 | 118 | 123,676.00 |
| R209 | On 07/02/2019 | Bond Future | 9.04 | Call | 130.64000 | | 0.13064 | | 100.27000 | 0.10027 | 130.640 | 10.98 | 0.08 | 0.00 | 0 | 4,000.00 |
| R209 | On 07/02/2019 | Bond Future | 9.54 | Call | 744.25000 | | 0.74425 | | 628.59000 | 0.62859 | 744.250 | 11.76 | 0.30 | 0.00 | 0 | 4,000.00 |
| R209 | On 07/02/2019 | Bond Future | 10.20 | Put | 991.72000 | | 0.99172 | | 1,147.29000 | 1.14729 | 991.720 | 12.73 | 0.33 | 0.00 | 0 | 4,000.00 |
| R209 | On 02/05/2019 | Bond Future | | | 9.96167 | | 70.56729 | | 10.03125 | 70.13500 | | 12.93 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2019 | Bond Future | 9.35 | Call | 882.37000 | | 0.88237 | | 825.39000 | 0.82539 | 882.370 | 11.97 | 0.26 | 0.00 | 0 | 760.00 |
| R209 | On 02/05/2019 | Bond Future | 9.95 | Call | 2,428.86000 | | 2.42886 | | 2,278.10000 | 2.27810 | 2,428.860 | 12.87 | 0.51 | 0.00 | 0 | 760.00 |
| R209 | On 02/05/2019 | Bond Future | 10.71 | Put | 980.87000 | | 0.98087 | | 1,135.01000 | 1.13501 | 980.870 | 14.18 | 0.23 | 0.00 | 0 | 760.00 |
| R209 | On 01/08/2019 | Bond Future | | | 10.01127 | | 71.98610 | | 10.08296 | 71.54491 | | 12.79 | 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 | | | 187.62214 | | 187.62214 | | 188.25717 | 188.25717 | | | 0.00 | 0.00 | 0 | 3,308.00 |
| R210 | On 02/05/2019 | Bond Future | | | 188.41072 | | 188.41072 | | 189.06830 | 189.06830 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 01/08/2019 | Bond Future | | | 192.24025 | | 192.24025 | | 192.91066 | 192.91066 | | | 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 | | | 155.60460 | | 155.60460 | | 155.80694 | 155.80694 | | | 0.00 | 0.00 | 0 | 4,976.00 |
| R212 | On 02/05/2019 | Bond Future | | | 158.37853 | | 158.37853 | | 158.59383 | 158.59383 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 01/08/2019 | Bond Future | | | 161.52613 | | 161.52613 | | 161.74541 | 161.74541 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/02/2019 | Bond Future | | | 9.76058 | | 83.87605 | | 9.83461 | 83.43005 | | 10.18 | 0.00 | 0.00 | 0 | 32,324.00 |

| 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 02/05/2019 | Bond Future | 9.82098 | | 81.80301 | | 9.89656 | 81.35398 | | 10.59 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 01/08/2019 | Bond Future | 9.87498 | | 83.44733 | | 9.95325 | 82.98904 | | 10.42 | 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 | 10.06329 | | 71.61318 | | 10.12662 | 71.20129 | | 13.24 | 0.00 | 0.00 | 0 | 29,770.00 |
| R214 | On 02/05/2019 | Bond Future | 10.11775 | | 69.57776 | | 10.18214 | 69.16279 | | 13.72 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 01/08/2019 | Bond Future | 10.16747 | | 70.97645 | | 10.23377 | 70.55293 | | 13.60 | 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 | 10.40330 | | 10.40330 | | 10.51730 | 10.51730 | | 15.54 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 18/03/2019 | Foreign Exchange Future | 10.54970 | | 10.54970 | | 10.66600 | 10.66600 | | 15.40 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/06/2019 | Foreign Exchange Future | 10.69100 | | 10.69100 | | 10.80910 | 10.80910 | | 15.66 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/12/2018 | Foreign Exchange Future | 2.57430 | | 2.57430 | | 2.59660 | 2.59660 | | 21.33 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 18/03/2019 | Foreign Exchange Future | 2.46640 | | 2.46640 | | 2.48130 | 2.48130 | | 21.18 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/06/2019 | Foreign Exchange Future | 2.36510 | | 2.36510 | | 2.38810 | 2.38810 | | 21.65 | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 2,180,714,027.86 | 77,351 | 11 945 733.00 |
| Grand Total: | | | | | | | | | | | | 2,180,714,027.86 | 77,351 | 11 945 733.00 |