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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 04/12/2018

| Contract Details   | Strike        | Call / Put     | MTM Yield | Mark Price      | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|--------------------|---------------|----------------|-----------|-----------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| <b>Derivatives</b> |               |                |           |                 |           |              |                |                   |            |       |              |                  |               |
| \$ / R             | On 05/12/2018 | Any day expiry | 13.71530  | 13.71530        |           | 13.68960     | 13.68960       |                   | 16.20      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R             | On 05/12/2018 | Any day expiry | 15.45     | Put 1,734.70670 | 1.73471   | 1,760.41780  | 1.76042        | 1,734.707         | 59.40      | 1.00  | 0.00         | 0                | 23,000.00     |
| \$ / R             | On 06/12/2018 | Any day expiry | 13.71530  | 13.71530        |           | 13.68970     | 13.68970       |                   | 16.49      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R             | On 06/12/2018 | Any day expiry | 13.75     | Put 88.92950    | 0.08893   | 121.09360    | 0.12109        | 88.930            | 17.32      | 0.58  | 0.00         | 0                | 65,000.00     |
| \$ / R             | On 06/12/2018 | Any day expiry | 13.90     | Put 204.53920   | 0.20454   | 237.06430    | 0.23706        | 204.539           | 19.79      | 0.82  | 0.00         | 0                | 30,000.00     |
| \$ / R             | On 06/12/2018 | Any day expiry | 14.30     | Put 586.30210   | 0.58630   | 613.55750    | 0.61356        | 586.302           | 26.40      | 0.98  | 0.00         | 0                | 30,000.00     |
| \$ / R             | On 06/12/2018 | Any day expiry | 14.90     | Put 1,184.73520 | 1.18474   | 1,210.41910  | 1.21042        | 1,184.735         | 33.28      | 1.00  | 0.00         | 0                | 30,000.00     |
| \$ / R             | On 06/12/2018 | Any day expiry | 15.30     | Put 1,584.71240 | 1.58471   | 1,610.33740  | 1.61034        | 1,584.712         | 40.19      | 1.00  | 0.00         | 0                | 30,000.00     |
| \$ / R             | On 07/12/2018 | Any day expiry |           | 13.71540        | 13.71540  | 13.69130     | 13.69130       |                   | 16.61      | 0.00  | 6,790,750.00 | 500              | 500.00        |
| \$ / R             | On 07/12/2018 | Any day expiry | 13.50     | Put 21.53310    | 0.02153   | 37.62610     | 0.03763        | 21.533            | 18.63      | 0.17  | 0.00         | 0                | 25,000.00     |
| \$ / R             | On 07/12/2018 | Any day expiry | 13.75     | Put 103.96190   | 0.10396   | 131.83620    | 0.13184        | 103.962           | 17.22      | 0.56  | 0.00         | 0                | 125.00        |
| \$ / R             | On 07/12/2018 | Any day expiry | 14.07     | Call 11.42050   | 0.01142   | 15.27740     | 0.01528        | 11.420            | 21.19      | 0.09  | 0.00         | 0                | 125.00        |
| \$ / R             | On 07/12/2018 | Any day expiry | 14.50     | Call 1.10650    | 0.00111   | 2.08240      | 0.00208        | 1.107             | 26.27      | 0.01  | 0.00         | 0                | 125.00        |
| \$ / R             | On 11/12/2018 | Any day expiry |           | 13.72140        | 13.72140  | 13.69770     | 13.69770       |                   | 15.46      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R             | On 11/12/2018 | Any day expiry | 13.65     | Put 87.10870    | 0.08711   | 106.08410    | 0.10608        | 87.109            | 15.80      | 0.40  | 0.00         | 0                | 20,000.00     |
| \$ / R             | On 11/12/2018 | Any day expiry | 13.86     | Put 206.23590   | 0.20624   | 231.41180    | 0.23141        | 206.236           | 16.39      | 0.67  | 0.00         | 0                | 7,500.00      |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value      | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| \$ / R           | On 11/12/2018 | Any day expiry          | 15.08 | Call  | 0.63820     | 0.00064   | 0.87620      | 0.00088        | 0.638             | 25.72      | 0.00  | 0.00             | 0                | 7,500.00      |
| \$ / R           | On 11/12/2018 | Any day expiry          | 15.69 | Call  | 0.08740     | 0.00009   | 0.11880      | 0.00012        | 0.087             | 29.65      | 0.00  | 0.00             | 0                | 20,000.00     |
| \$ / R           | On 12/12/2018 | Any day expiry          |       |       | 13.72290    | 13.72290  | 13.69930     | 13.69930       |                   | 15.64      | 0.00  | 15,922,323.20    | 1,172            | 3,672.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future |       |       | 13.72600    | 13.72600  | 13.70240     | 13.70240       |                   | 16.02      | 0.00  | 2,258,201,520.00 | 164,520          | 655,945.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 11.64 | Put   | 0.03370     | 0.00003   | 0.04670      | 0.00005        | 0.034             | 28.40      | 0.00  | 0.00             | 0                | 2,764.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 11.75 | Put   | 0.04630     | 0.00005   | 0.06600      | 0.00007        | 0.046             | 27.46      | 0.00  | 0.00             | 0                | 228,616.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 11.90 | Put   | 0.07230     | 0.00007   | 0.10700      | 0.00011        | 0.072             | 26.19      | 0.00  | 0.00             | 0                | 11,300.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.00 | Put   | 0.09820     | 0.00010   | 0.14860      | 0.00015        | 0.098             | 25.34      | 0.00  | 0.00             | 0                | 174,530.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.02 | Put   | 0.10450     | 0.00010   | 0.15880      | 0.00016        | 0.104             | 25.17      | 0.00  | 0.00             | 0                | 5,500.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.10 | Put   | 0.13440     | 0.00013   | 0.20790      | 0.00021        | 0.134             | 24.49      | 0.00  | 0.00             | 0                | 8,580.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.20 | Put   | 0.18560     | 0.00019   | 0.29280      | 0.00029        | 0.186             | 23.64      | 0.00  | 0.00             | 0                | 7,300.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.25 | Put   | 0.21890     | 0.00022   | 0.34840      | 0.00035        | 0.219             | 23.22      | 0.00  | 0.00             | 0                | 3,300.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.38 | Put   | 0.34000     | 0.00034   | 0.55410      | 0.00055        | 0.340             | 22.12      | 0.00  | 0.00             | 0                | 39,589.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.50 | Put   | 0.57640     | 0.00058   | 0.86730      | 0.00087        | 0.576             | 21.33      | 0.00  | 0.00             | 0                | 26,400.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.50 | Call  | 1,226.57640 | 1.22658   | 1,203.26730  | 1.20327        | 1,226.576         | 21.33      | 1.00  | 0.00             | 0                | 228,616.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.63 | Put   | 1.04860     | 0.00105   | 1.42630      | 0.00143        | 1.049             | 20.53      | 0.01  | 0.00             | 0                | 39,589.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.68 | Put   | 1.32070     | 0.00132   | 1.73290      | 0.00173        | 1.321             | 20.22      | 0.01  | 0.00             | 0                | 10,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.75 | Put   | 1.82460     | 0.00182   | 2.28290      | 0.00228        | 1.825             | 19.79      | 0.01  | 0.00             | 0                | 1,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.95 | Put   | 4.58820     | 0.00459   | 5.11430      | 0.00511        | 4.588             | 18.56      | 0.03  | 0.00             | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.00 | Call  | 731.77120   | 0.73177   | 708.68290    | 0.70868        | 731.771           | 18.25      | 0.97  | 0.00             | 0                | 6,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.00 | Put   | 5.77120     | 0.00577   | 6.28290      | 0.00628        | 5.771             | 18.25      | 0.03  | 0.00             | 0                | 72,280.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.05 | Put   | 7.25290     | 0.00725   | 8.40140      | 0.00840        | 7.253             | 17.94      | 0.04  | 0.00             | 0                | 1,500.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.10 | Put   | 9.53150     | 0.00953   | 11.12350     | 0.01112        | 9.531             | 17.80      | 0.05  | 0.00             | 0                | 11,300.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.20 | Call  | 542.08290   | 0.54208   | 521.32840    | 0.52133        | 542.083           | 17.53      | 0.91  | 0.00             | 0                | 7,100.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.22 | Put   | 17.78810    | 0.01779   | 20.95260     | 0.02095        | 17.788            | 17.47      | 0.09  | 0.00             | 0                | 5,500.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.25 | Put   | 20.64120    | 0.02064   | 24.32890     | 0.02433        | 20.641            | 17.39      | 0.11  | 0.00             | 0                | 17,800.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.25 | Call  | 496.64120   | 0.49664   | 476.72890    | 0.47673        | 496.641           | 17.39      | 0.89  | 0.00             | 0                | 10,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.32 | Put   | 28.87190    | 0.02887   | 34.00550     | 0.03401        | 28.872            | 17.20      | 0.14  | 0.00             | 0                | 13,650.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.33 | Put   | 30.25000    | 0.03025   | 35.61590     | 0.03562        | 30.250            | 17.17      | 0.15  | 0.00             | 0                | 135,000.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.45 | Call  | 327.55750   | 0.32756   | 312.60690    | 0.31261        | 327.558           | 16.84      | 0.77  | 0.00             | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.45 | Put   | 51.55750    | 0.05156   | 60.20690     | 0.06021        | 51.558            | 16.84      | 0.23  | 0.00             | 0                | 4,080.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.50 | Put   | 63.46160    | 0.06346   | 73.71710     | 0.07372        | 63.462            | 16.71      | 0.27  | 0.00             | 0                | 29,800.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.50 | Call  | 289.46160   | 0.28946   | 276.11710    | 0.27612        | 289.462           | 16.71      | 0.73  | 0.00             | 0                | 228,616.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.60 | Put   | 93.70810    | 0.09371   | 107.44800    | 0.10745        | 93.708            | 16.43      | 0.36  | 0.00             | 0                | 68,500.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.68 | Put   | 124.86820   | 0.12487   | 141.47210    | 0.14147        | 124.868           | 16.22      | 0.44  | 0.00             | 0                | 13,150.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.70 | Put   | 133.70160   | 0.13370   | 151.00660    | 0.15101        | 133.702           | 16.16      | 0.47  | 0.00             | 0                | 7,300.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.75 | Put   | 157.67530   | 0.15768   | 179.15510    | 0.17916        | 157.675           | 16.02      | 0.52  | 0.00             | 0                | 700.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.79 | Put   | 180.97210   | 0.18097   | 203.48210    | 0.20348        | 180.972           | 16.15      | 0.56  | 0.00             | 0                | 10,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.80 | Put   | 187.05940   | 0.18706   | 209.80560    | 0.20981        | 187.059           | 16.19      | 0.57  | 0.00             | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.80 | Call  | 113.05940   | 0.11306   | 112.20560    | 0.11221        | 113.059           | 16.19      | 0.43  | 0.00             | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.90 | Put   | 253.33530   | 0.25334   | 277.99140    | 0.27799        | 253.335           | 16.51      | 0.67  | 0.00             | 0                | 35,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 13.95 | Call  | 65.85640    | 0.06586   | 67.56730     | 0.06757        | 65.856            | 16.68      | 0.28  | 0.00             | 0                | 39,589.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.00 | Put   | 328.35780   | 0.32836   | 354.14260    | 0.35414        | 328.358           | 16.84      | 0.76  | 0.00             | 0                | 53,250.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.00 | Call  | 54.35780    | 0.05436   | 56.54260     | 0.05654        | 54.358            | 16.84      | 0.24  | 0.00             | 0                | 20,000.00     |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.10  | Put        | 410.45070   |       | 0.41045    |           | 436.73150    | 0.43673        | 410.451           | 17.17      | 0.82  | 0.00        | 0                | 1,867.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.12  | Put        | 427.57160   |       | 0.42757    |           | 453.89140    | 0.45389        | 427.572           | 17.23      | 0.84  | 0.00        | 0                | 4,372.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.13  | Call       | 32.20920    |       | 0.03221    |           | 34.94320     | 0.03494        | 32.209            | 17.26      | 0.16  | 0.00        | 0                | 20,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.15  | Put        | 453.63230   |       | 0.45363    |           | 479.98140    | 0.47998        | 453.632           | 17.33      | 0.85  | 0.00        | 0                | 115,000.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.16  | Put        | 462.41440   |       | 0.46241    |           | 488.76590    | 0.48877        | 462.414           | 17.36      | 0.86  | 0.00        | 0                | 36,200.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.20  | Call       | 23.98230    |       | 0.02398    |           | 26.71070     | 0.02671        | 23.982            | 17.49      | 0.12  | 0.00        | 0                | 51,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.20  | Put        | 497.98230   |       | 0.49798    |           | 524.31070    | 0.52431        | 497.982           | 17.49      | 0.88  | 0.00        | 0                | 13,650.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.24  | Put        | 534.18850   |       | 0.53419    |           | 560.45070    | 0.56045        | 534.188           | 17.62      | 0.89  | 0.00        | 0                | 24,570.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.25  | Call       | 19.33000    |       | 0.01933    |           | 21.97020     | 0.02197        | 19.330            | 17.66      | 0.10  | 0.00        | 0                | 51,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.30  | Put        | 589.52090   |       | 0.58952    |           | 615.62380    | 0.61562        | 589.521           | 17.82      | 0.92  | 0.00        | 0                | 35,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.33  | Put        | 617.58280   |       | 0.61758    |           | 643.58720    | 0.64359        | 617.583           | 17.92      | 0.92  | 0.00        | 0                | 31,047.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.33  | Call       | 13.58280    |       | 0.01358    |           | 15.98720     | 0.01599        | 13.583            | 17.92      | 0.08  | 0.00        | 0                | 100.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.35  | Put        | 636.41880   |       | 0.63642    |           | 662.35220    | 0.66235        | 636.419           | 17.98      | 0.93  | 0.00        | 0                | 4,428.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.35  | Call       | 12.41880    |       | 0.01242    |           | 14.75220     | 0.01475        | 12.419            | 17.98      | 0.07  | 0.00        | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.39  | Put        | 674.36570   |       | 0.67437    |           | 700.14890    | 0.70015        | 674.366           | 18.11      | 0.94  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.40  | Call       | 9.90470     |       | 0.00990    |           | 12.04930     | 0.01205        | 9.905             | 18.15      | 0.06  | 0.00        | 0                | 100,000.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.44  | Call       | 8.24790     |       | 0.00825    |           | 10.60810     | 0.01061        | 8.248             | 18.28      | 0.05  | 0.00        | 0                | 11,300.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.50  | Call       | 6.71320     |       | 0.00671    |           | 8.79250      | 0.00879        | 6.713             | 18.72      | 0.04  | 0.00        | 0                | 13,700.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.50  | Put        | 780.71320   |       | 0.78071    |           | 806.39250    | 0.80639        | 780.713           | 18.72      | 0.96  | 0.00        | 0                | 15,500.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.51  | Put        | 790.50500   |       | 0.79050    |           | 816.12520    | 0.81613        | 790.505           | 18.80      | 0.96  | 0.00        | 0                | 3,388.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.60  | Put        | 878.93570   |       | 0.87894    |           | 904.08950    | 0.90409        | 878.936           | 19.53      | 0.97  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.60  | Call       | 4.93570     |       | 0.00494    |           | 6.48950      | 0.00649        | 4.936             | 19.53      | 0.03  | 0.00        | 0                | 81,900.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.61  | Call       | 4.79040     |       | 0.00479    |           | 6.29960      | 0.00630        | 4.790             | 19.61      | 0.03  | 0.00        | 0                | 1,500.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.62  | Call       | 4.65030     |       | 0.00465    |           | 6.11590      | 0.00612        | 4.650             | 19.69      | 0.03  | 0.00        | 0                | 5,500.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.67  | Put        | 948.01880   |       | 0.94802    |           | 972.88380    | 0.97288        | 948.019           | 20.10      | 0.98  | 0.00        | 0                | 3,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.70  | Call       | 3.68910     |       | 0.00369    |           | 4.84710      | 0.00485        | 3.689             | 20.35      | 0.02  | 0.00        | 0                | 70,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.74  | Put        | 1,017.29870 |       | 1.01730    |           | 1,041.92770  | 1.04193        | 1,017.299         | 20.67      | 0.98  | 0.00        | 0                | 13,150.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.75  | Put        | 1,027.20900 |       | 1.02721    |           | 1,051.80810  | 1.05181        | 1,027.209         | 20.75      | 0.98  | 0.00        | 0                | 700.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.75  | Call       | 3.20900     |       | 0.00321    |           | 4.20810      | 0.00421        | 3.209             | 20.75      | 0.02  | 0.00        | 0                | 127,100.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.80  | Put        | 1,076.80260 |       | 1.07680    |           | 1,101.26450  | 1.10126        | 1,076.803         | 21.16      | 0.98  | 0.00        | 0                | 135,000.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.80  | Call       | 2.80260     |       | 0.00280    |           | 3.66450      | 0.00366        | 2.803             | 21.16      | 0.02  | 0.00        | 0                | 400.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.82  | Call       | 2.65780     |       | 0.00266    |           | 3.47030      | 0.00347        | 2.658             | 21.32      | 0.02  | 0.00        | 0                | 250.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.84  | Call       | 2.52210     |       | 0.00252    |           | 3.28790      | 0.00329        | 2.522             | 21.49      | 0.01  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.85  | Call       | 2.45740     |       | 0.00246    |           | 3.20100      | 0.00320        | 2.457             | 21.57      | 0.01  | 0.00        | 0                | 50,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.90  | Put        | 1,176.16320 |       | 1.17616    |           | 1,200.40460  | 1.20040        | 1,176.163         | 21.98      | 0.99  | 0.00        | 0                | 35,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.00  | Put        | 1,275.69520 |       | 1.27570    |           | 1,299.77260  | 1.29977        | 1,275.695         | 22.79      | 0.99  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.00  | Call       | 1.69520     |       | 0.00170    |           | 2.17260      | 0.00217        | 1.695             | 22.79      | 0.01  | 0.00        | 0                | 101,333.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.01  | Call       | 1.65580     |       | 0.00166    |           | 2.11930      | 0.00212        | 1.656             | 22.87      | 0.01  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.09  | Call       | 1.37850     |       | 0.00138    |           | 1.70600      | 0.00171        | 1.378             | 23.52      | 0.01  | 0.00        | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.10  | Call       | 1.34810     |       | 0.00135    |           | 1.65660      | 0.00166        | 1.348             | 23.61      | 0.01  | 0.00        | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.15  | Call       | 1.20830     |       | 0.00121    |           | 1.43200      | 0.00143        | 1.208             | 24.01      | 0.01  | 0.00        | 0                | 27,030.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.20  | Call       | 1.03290     |       | 0.00103    |           | 1.24030      | 0.00124        | 1.033             | 24.28      | 0.01  | 0.00        | 0                | 50.00         |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.20  | Put        | 1,475.03290 |       | 1.47503    |           | 1,498.84030  | 1.49884        | 1,475.033         | 24.28      | 0.99  | 0.00        | 0                | 50.00         |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.25  | Put        | 1,524.88460 |       | 1.52488    |           | 1,548.67660  | 1.54868        | 1,524.885         | 24.55      | 0.99  | 0.00        | 0                | 500.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.30 | Put   | 1,574.75920 | 1.57476   | 1,598.53640  | 1.59854        | 1,574.759         | 24.82      | 1.00  | 0.00         | 0                | 35,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.37 | Call  | 0.61500     | 0.00062   | 0.77300      | 0.00077        | 0.615             | 25.19      | 0.00  | 0.00         | 0                | 4,372.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.46 | Call  | 0.47180     | 0.00047   | 0.60780      | 0.00061        | 0.472             | 25.67      | 0.00  | 0.00         | 0                | 1,867.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.48 | Call  | 0.44520     | 0.00045   | 0.57670      | 0.00058        | 0.445             | 25.78      | 0.00  | 0.00         | 0                | 29,600.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.50 | Put   | 1,774.42030 | 1.77442   | 1,798.14740  | 1.79815        | 1,774.420         | 25.89      | 1.00  | 0.00         | 0                | 600.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.50 | Call  | 0.42030     | 0.00042   | 0.54740      | 0.00055        | 0.420             | 25.89      | 0.00  | 0.00         | 0                | 5,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.51 | Call  | 0.40840     | 0.00041   | 0.53340      | 0.00053        | 0.408             | 25.94      | 0.00  | 0.00         | 0                | 24,570.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.59 | Call  | 0.32560     | 0.00033   | 0.43470      | 0.00043        | 0.326             | 26.37      | 0.00  | 0.00         | 0                | 31,047.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.60 | Call  | 0.31670     | 0.00032   | 0.42390      | 0.00042        | 0.317             | 26.42      | 0.00  | 0.00         | 0                | 500.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.61 | Call  | 0.30800     | 0.00031   | 0.41330      | 0.00041        | 0.308             | 26.48      | 0.00  | 0.00         | 0                | 4,428.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.70 | Call  | 0.24060     | 0.00024   | 0.33100      | 0.00033        | 0.241             | 26.96      | 0.00  | 0.00         | 0                | 7,500.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.73 | Call  | 0.22190     | 0.00022   | 0.30780      | 0.00031        | 0.222             | 27.12      | 0.00  | 0.00         | 0                | 135,000.00    |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.84 | Put   | 2,114.16610 | 2.11417   | 2,137.83750  | 2.13784        | 2,114.166         | 27.71      | 1.00  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.85 | Call  | 0.16190     | 0.00016   | 0.23210      | 0.00023        | 0.162             | 27.76      | 0.00  | 0.00         | 0                | 17,300.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.91 | Call  | 0.13890     | 0.00014   | 0.20240      | 0.00020        | 0.139             | 28.09      | 0.00  | 0.00         | 0                | 1,406.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 16.00 | Call  | 0.11100     | 0.00011   | 0.16570      | 0.00017        | 0.111             | 28.57      | 0.00  | 0.00         | 0                | 5,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 16.11 | Call  | 0.08510     | 0.00009   | 0.13100      | 0.00013        | 0.085             | 29.16      | 0.00  | 0.00         | 0                | 38,250.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 16.14 | Call  | 0.07930     | 0.00008   | 0.12300      | 0.00012        | 0.079             | 29.32      | 0.00  | 0.00         | 0                | 10,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 16.20 | Call  | 0.06900     | 0.00007   | 0.10880      | 0.00011        | 0.069             | 29.64      | 0.00  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 16.24 | Call  | 0.06300     | 0.00006   | 0.10040      | 0.00010        | 0.063             | 29.86      | 0.00  | 0.00         | 0                | 750.00        |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 16.56 | Call  | 0.04070     | 0.00004   | 0.07690      | 0.00008        | 0.041             | 32.08      | 0.00  | 0.00         | 0                | 13,650.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 16.80 | Call  | 0.06410     | 0.00006   | 0.10120      | 0.00010        | 0.064             | 35.42      | 0.00  | 0.00         | 0                | 13,150.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 17.00 | Call  | 0.08920     | 0.00009   | 0.12480      | 0.00012        | 0.089             | 38.20      | 0.00  | 0.00         | 0                | 3,700.00      |
| \$ / R           | On 20/12/2018 | Any day expiry          |       |       | 13.73560    | 13.73560  | 13.71190     | 13.71190       |                   | 15.69      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 20/12/2018 | Any day expiry          | 13.90 | Put   | 281.06090   | 0.28106   | 303.27190    | 0.30327        | 281.061           | 16.25      | 0.63  | 0.00         | 0                | 35,000.00     |
| \$ / R           | On 20/12/2018 | Any day expiry          | 13.98 | Put   | 338.01260   | 0.33801   | 361.22570    | 0.36123        | 338.013           | 16.55      | 0.69  | 0.00         | 0                | 18,000.00     |
| \$ / R           | On 20/12/2018 | Any day expiry          | 14.30 | Put   | 601.28820   | 0.60129   | 626.26650    | 0.62627        | 601.288           | 17.75      | 0.86  | 0.00         | 0                | 35,000.00     |
| \$ / R           | On 20/12/2018 | Any day expiry          | 14.90 | Put   | 1,170.46890 | 1.17047   | 1,194.70480  | 1.19470        | 1,170.469         | 20.09      | 0.97  | 0.00         | 0                | 35,000.00     |
| \$ / R           | On 20/12/2018 | Any day expiry          | 15.30 | Put   | 1,566.48250 | 1.56648   | 1,590.53660  | 1.59054        | 1,566.483         | 21.90      | 0.99  | 0.00         | 0                | 35,000.00     |
| \$ / R           | On 21/12/2018 | Any day expiry          |       |       | 13.73720    | 13.73720  | 13.71350     | 13.71350       |                   | 15.73      | 0.00  | 2,199,520.00 | 160              | 160.00        |
| \$ / R           | On 21/12/2018 | Any day expiry          | 13.20 | Put   | 22.90590    | 0.02291   | 26.83060     | 0.02683        | 22.906            | 15.00      | 0.11  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 21/12/2018 | Any day expiry          | 13.30 | Put   | 37.48120    | 0.03748   | 43.41980     | 0.04342        | 37.481            | 15.14      | 0.16  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 21/12/2018 | Any day expiry          | 14.66 | Call  | 14.32580    | 0.01433   | 15.14260     | 0.01514        | 14.326            | 19.10      | 0.06  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 21/12/2018 | Any day expiry          | 14.75 | Call  | 10.97350    | 0.01097   | 11.65540     | 0.01166        | 10.973            | 19.42      | 0.05  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 31/12/2018 | Any day expiry          |       |       | 13.75320    | 13.75320  | 13.72920     | 13.72920       |                   | 15.18      | 0.00  | 0.00         | 0                | 1,952.00      |
| \$ / R           | On 31/12/2018 | Any day expiry          | 13.00 | Put   | 18.22510    | 0.01823   | 22.10000     | 0.02210        | 18.225            | 14.51      | 0.07  | 0.00         | 0                | 500.00        |
| \$ / R           | On 31/12/2018 | Any day expiry          | 13.80 | Put   | 253.62020   | 0.25362   | 272.48000    | 0.27248        | 253.620           | 15.35      | 0.52  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 31/12/2018 | Any day expiry          | 14.22 | Call  | 86.38640    | 0.08639   | 85.77770     | 0.08578        | 86.386            | 16.78      | 0.24  | 0.00         | 0                | 500.00        |
| \$ / R           | On 31/12/2018 | Any day expiry          | 14.25 | Put   | 577.77690   | 0.57778   | 601.33710    | 0.60134        | 577.777           | 16.88      | 0.77  | 0.00         | 0                | 250.00        |
| \$ / R           | On 31/12/2018 | Any day expiry          | 14.96 | Put   | 1,222.24520 | 1.22225   | 1,246.83350  | 1.24683        | 1,222.245         | 18.83      | 0.95  | 0.00         | 0                | 250.00        |
| \$ / R           | On 31/12/2018 | Any day expiry          | 16.93 | Call  | 0.74360     | 0.00074   | 0.80290      | 0.00080        | 0.744             | 26.91      | 0.00  | 0.00         | 0                | 500.00        |
| \$ / R           | On 31/12/2018 | Any day expiry          | 17.58 | Call  | 0.96220     | 0.00096   | 1.01750      | 0.00102        | 0.962             | 32.01      | 0.00  | 0.00         | 0                | 500.00        |
| \$ / R           | On 02/01/2019 | Any day expiry          |       |       | 13.75640    | 13.75640  | 13.73240     | 13.73240       |                   | 15.16      | 0.00  | 0.00         | 0                | 55.00         |
| \$ / R           | On 03/01/2019 | Any day expiry          |       |       | 13.75800    | 13.75800  | 13.73390     | 13.73390       |                   | 15.20      | 0.00  | 0.00         | 0                | 0.00          |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R           | On 03/01/2019 | Any day expiry          | 13.57 | Put   | 151.99410  | 0.15199   | 166.59170    | 0.16659        | 151.994           | 14.98      | 0.37  | 0.00           | 0                | 600.00        |
| \$ / R           | On 03/01/2019 | Any day expiry          | 13.93 | Call  | 173.38490  | 0.17338   | 169.91650    | 0.16992        | 173.385           | 15.79      | 0.40  | 0.00           | 0                | 600.00        |
| \$ / R           | On 03/01/2019 | Any day expiry          | 14.35 | Call  | 75.31090   | 0.07531   | 75.14440     | 0.07514        | 75.311            | 17.18      | 0.20  | 0.00           | 0                | 600.00        |
| \$ / R           | On 07/01/2019 | Any day expiry          |       |       | 13.76440   | 13.76440  | 13.74030     | 13.74030       |                   | 15.23      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 07/01/2019 | Any day expiry          | 13.64 | Put   | 194.55990  | 0.19456   | 210.39750    | 0.21040        | 194.560           | 15.10      | 0.41  | 0.00           | 0                | 250.00        |
| \$ / R           | On 07/01/2019 | Any day expiry          | 14.12 | Call  | 136.05640  | 0.13606   | 134.19130    | 0.13419        | 136.056           | 16.41      | 0.31  | 0.00           | 0                | 250.00        |
| \$ / R           | On 07/01/2019 | Any day expiry          | 14.65 | Call  | 49.91250   | 0.04991   | 50.35760     | 0.05036        | 49.913            | 18.00      | 0.13  | 0.00           | 0                | 250.00        |
| \$ / R           | On 15/01/2019 | Any day expiry          |       |       | 13.77770   | 13.77770  | 13.75350     | 13.75350       |                   | 15.66      | 0.00  | 0.00           | 0                | 150.00        |
| \$ / R           | On 16/01/2019 | Any day expiry          |       |       | 13.77930   | 13.77930  | 13.75520     | 13.75520       |                   | 15.72      | 0.00  | 0.00           | 0                | 20.00         |
| \$ / R           | On 18/01/2019 | Any day expiry          |       |       | 13.78260   | 13.78260  | 13.75850     | 13.75850       |                   | 15.82      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 18/01/2019 | Any day expiry          | 12.66 | Put   | 17.73130   | 0.01773   | 18.06740     | 0.01807        | 17.731            | 15.40      | 0.05  | 0.00           | 0                | 263.00        |
| \$ / R           | On 25/01/2019 | Any day expiry          |       |       | 13.79420   | 13.79420  | 13.77010     | 13.77010       |                   | 15.88      | 0.00  | 0.00           | 0                | 51.00         |
| \$ / R           | On 30/01/2019 | Any day expiry          |       |       | 13.80250   | 13.80250  | 13.77840     | 13.77840       |                   | 15.90      | 0.00  | 0.00           | 0                | 55.00         |
| \$ / R           | On 31/01/2019 | Any day expiry          |       |       | 13.80420   | 13.80420  | 13.78010     | 13.78010       |                   | 15.93      | 0.00  | 192,298.40     | 14               | 1,263.00      |
| \$ / R           | On 31/01/2019 | Any day expiry          | 13.00 | Put   | 65.29160   | 0.06529   | 70.65640     | 0.07066        | 65.292            | 14.93      | 0.15  | 0.00           | 0                | 500.00        |
| \$ / R           | On 31/01/2019 | Any day expiry          | 14.20 | Put   | 608.23550  | 0.60824   | 629.55930    | 0.62956        | 608.236           | 16.97      | 0.65  | 0.00           | 0                | 250.00        |
| \$ / R           | On 31/01/2019 | Any day expiry          | 14.25 | Put   | 645.01990  | 0.64502   | 666.71780    | 0.66672        | 645.020           | 17.10      | 0.67  | 0.00           | 0                | 250.00        |
| \$ / R           | On 31/01/2019 | Any day expiry          | 14.38 | Call  | 168.47460  | 0.16847   | 166.92670    | 0.16693        | 168.475           | 17.44      | 0.29  | 0.00           | 0                | 500.00        |
| \$ / R           | On 31/01/2019 | Any day expiry          | 15.13 | Call  | 62.88670   | 0.06289   | 63.42470     | 0.06342        | 62.887            | 19.26      | 0.12  | 0.00           | 0                | 250.00        |
| \$ / R           | On 31/01/2019 | Any day expiry          | 15.47 | Call  | 38.01950   | 0.03802   | 39.05960     | 0.03906        | 38.019            | 19.76      | 0.08  | 0.00           | 0                | 250.00        |
| \$ / R           | On 13/02/2019 | Any day expiry          |       |       | 13.82600   | 13.82600  | 13.80190     | 13.80190       |                   | 16.12      | 0.00  | 0.00           | 0                | 70.00         |
| \$ / R           | On 15/02/2019 | Any day expiry          |       |       | 13.82940   | 13.82940  | 13.80530     | 13.80530       |                   | 16.17      | 0.00  | 0.00           | 0                | 6.00          |
| \$ / R           | On 25/02/2019 | Any day expiry          |       |       | 13.84630   | 13.84630  | 13.82210     | 13.82210       |                   | 16.12      | 0.00  | 0.00           | 0                | 15.00         |
| \$ / R           | On 28/02/2019 | Any day expiry          |       |       | 13.85140   | 13.85140  | 13.82720     | 13.82720       |                   | 16.18      | 0.00  | 4,386,080.00   | 320              | 5,025.00      |
| \$ / R           | On 28/02/2019 | Any day expiry          | 13.00 | Put   | 104.28860  | 0.10429   | 114.16430    | 0.11416        | 104.289           | 15.05      | 0.18  | 0.00           | 0                | 500.00        |
| \$ / R           | On 28/02/2019 | Any day expiry          | 14.20 | Put   | 656.49340  | 0.65649   | 679.44730    | 0.67945        | 656.493           | 16.99      | 0.60  | 0.00           | 0                | 250.00        |
| \$ / R           | On 28/02/2019 | Any day expiry          | 14.25 | Put   | 691.57060  | 0.69157   | 714.85030    | 0.71485        | 691.571           | 17.11      | 0.62  | 0.00           | 0                | 250.00        |
| \$ / R           | On 28/02/2019 | Any day expiry          | 14.52 | Call  | 223.96200  | 0.22396   | 224.44150    | 0.22444        | 223.962           | 17.74      | 0.31  | 0.00           | 0                | 500.00        |
| \$ / R           | On 28/02/2019 | Any day expiry          | 15.27 | Call  | 107.04120  | 0.10704   | 108.47430    | 0.10847        | 107.041           | 19.43      | 0.16  | 0.00           | 0                | 250.00        |
| \$ / R           | On 28/02/2019 | Any day expiry          | 15.63 | Call  | 74.45020   | 0.07445   | 75.97300     | 0.07597        | 74.450            | 20.11      | 0.12  | 0.00           | 0                | 250.00        |
| \$ / R           | On 05/03/2019 | Any day expiry          |       |       | 13.85980   | 13.85980  | 13.83570     | 13.83570       |                   | 16.18      | 0.00  | 0.00           | 0                | 80.00         |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future |       |       | 13.88190   | 13.88190  | 13.85780     | 13.85780       |                   | 16.40      | 0.00  | 969,498,014.10 | 69,839           | 74,158.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 10.33 | Put   | 1.52510    | 0.00153   | 1.70540      | 0.00171        | 1.525             | 20.71      | 0.00  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 11.74 | Put   | 14.78890   | 0.01479   | 15.61240     | 0.01561        | 14.789            | 17.02      | 0.03  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 12.47 | Put   | 42.54440   | 0.04254   | 46.98640     | 0.04699        | 42.544            | 14.87      | 0.08  | 0.00           | 0                | 721.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 12.51 | Put   | 45.50590   | 0.04551   | 51.52840     | 0.05153        | 45.506            | 14.79      | 0.09  | 0.00           | 0                | 720.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 12.80 | Put   | 86.67840   | 0.08668   | 95.27900     | 0.09528        | 86.678            | 15.00      | 0.15  | 0.00           | 0                | 6,332.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 12.90 | Put   | 105.84970  | 0.10585   | 115.37340    | 0.11537        | 105.850           | 15.08      | 0.17  | 0.00           | 0                | 16,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 12.92 | Put   | 110.02400  | 0.11002   | 119.73240    | 0.11973        | 110.024           | 15.09      | 0.18  | 0.00           | 0                | 139,342.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.00 | Put   | 127.91160  | 0.12791   | 138.35410    | 0.13835        | 127.912           | 15.15      | 0.20  | 0.00           | 0                | 15,434.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.05 | Put   | 140.08250  | 0.14008   | 150.98100    | 0.15098        | 140.083           | 15.19      | 0.21  | 0.00           | 0                | 1,155.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.12 | Put   | 158.45190  | 0.15845   | 169.97840    | 0.16998        | 158.452           | 15.24      | 0.23  | 0.00           | 0                | 138,000.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.15 | Put   | 166.80970  | 0.16681   | 178.60260    | 0.17860        | 166.810           | 15.26      | 0.24  | 0.00           | 0                | 10,125.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.25 | Put   | 197.84130  | 0.19784   | 211.72680    | 0.21173        | 197.841           | 15.38      | 0.27  | 0.00           | 0                | 224,707.00    |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.33 | Put   | 226.02250   | 0.22602   | 240.82340    | 0.24082        | 226.023           | 15.50      | 0.30  | 0.00         | 0                | 135,043.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.36 | Put   | 237.19510   | 0.23720   | 252.33120    | 0.25233        | 237.195           | 15.55      | 0.31  | 0.00         | 0                | 134,750.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.40 | Put   | 252.60480   | 0.25260   | 268.18390    | 0.26818        | 252.605           | 15.61      | 0.32  | 0.00         | 0                | 2,100.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.46 | Put   | 276.81970   | 0.27682   | 293.04600    | 0.29305        | 276.820           | 15.71      | 0.34  | 0.00         | 0                | 20,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.50 | Put   | 293.69710   | 0.29370   | 310.34460    | 0.31034        | 293.697           | 15.77      | 0.35  | 0.00         | 0                | 2,550.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.55 | Put   | 315.61500   | 0.31561   | 332.77450    | 0.33277        | 315.615           | 15.85      | 0.37  | 0.00         | 0                | 10,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.60 | Put   | 338.44360   | 0.33844   | 356.09640    | 0.35610        | 338.444           | 15.93      | 0.39  | 0.00         | 0                | 9,570.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.62 | Put   | 347.82540   | 0.34783   | 365.67380    | 0.36567        | 347.825           | 15.96      | 0.40  | 544,665.50   | 100              | 6,432.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.68 | Put   | 376.83580   | 0.37684   | 395.24570    | 0.39525        | 376.836           | 16.05      | 0.42  | 0.00         | 0                | 14,200.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.70 | Put   | 386.78830   | 0.38679   | 405.38260    | 0.40538        | 386.788           | 16.08      | 0.42  | 0.00         | 0                | 2,500.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.72 | Put   | 396.88470   | 0.39688   | 415.65770    | 0.41566        | 396.885           | 16.11      | 0.43  | 0.00         | 0                | 10,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.75 | Put   | 412.28760   | 0.41229   | 431.32630    | 0.43133        | 412.288           | 16.16      | 0.44  | 0.00         | 0                | 17,981.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.79 | Put   | 433.31400   | 0.43331   | 452.69580    | 0.45270        | 433.314           | 16.22      | 0.45  | 0.00         | 0                | 262,812.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.85 | Put   | 465.88280   | 0.46588   | 485.75190    | 0.48575        | 465.883           | 16.32      | 0.47  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.86 | Put   | 471.42810   | 0.47143   | 491.56840    | 0.49157        | 471.428           | 16.33      | 0.48  | 0.00         | 0                | 721.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.90 | Put   | 493.94530   | 0.49395   | 515.16330    | 0.51516        | 493.945           | 16.40      | 0.49  | 0.00         | 0                | 720.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.00 | Call  | 436.26430   | 0.43626   | 434.17420    | 0.43417        | 436.264           | 16.61      | 0.48  | 1,983,961.32 | 300              | 100.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.00 | Put   | 554.36430   | 0.55436   | 576.37420    | 0.57637        | 554.364           | 16.61      | 0.52  | 0.00         | 0                | 22,406.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.04 | Put   | 579.41730   | 0.57942   | 601.72330    | 0.60172        | 579.417           | 16.70      | 0.53  | 0.00         | 0                | 7,100.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.20 | Call  | 366.30790   | 0.36631   | 365.55820    | 0.36556        | 366.308           | 17.05      | 0.42  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.20 | Put   | 684.40790   | 0.68441   | 707.75820    | 0.70776        | 684.408           | 17.05      | 0.58  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.25 | Call  | 350.60370   | 0.35060   | 350.13670    | 0.35014        | 350.604           | 17.16      | 0.41  | 0.00         | 0                | 750.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.28 | Put   | 739.60350   | 0.73960   | 763.39940    | 0.76340        | 739.604           | 17.23      | 0.60  | 0.00         | 0                | 7,028.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.30 | Call  | 335.56660   | 0.33557   | 335.36660    | 0.33537        | 335.567           | 17.27      | 0.39  | 0.00         | 0                | 250.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.35 | Put   | 789.27350   | 0.78927   | 813.42230    | 0.81342        | 789.274           | 17.38      | 0.62  | 0.00         | 0                | 139,342.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.42 | Put   | 840.16060   | 0.84016   | 864.62840    | 0.86463        | 840.161           | 17.53      | 0.64  | 0.00         | 0                | 2,100.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.44 | Put   | 854.91430   | 0.85491   | 879.46680    | 0.87947        | 854.914           | 17.58      | 0.65  | 0.00         | 0                | 7,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.45 | Put   | 862.32740   | 0.86233   | 886.91990    | 0.88692        | 862.327           | 17.60      | 0.65  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.46 | Call  | 291.66350   | 0.29166   | 292.19550    | 0.29220        | 291.663           | 17.62      | 0.35  | 0.00         | 0                | 6,332.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.48 | Call  | 286.60140   | 0.28660   | 287.21570    | 0.28722        | 286.601           | 17.66      | 0.34  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.50 | Call  | 281.62940   | 0.28163   | 282.32080    | 0.28232        | 281.629           | 17.71      | 0.34  | 0.00         | 0                | 224,707.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.50 | Put   | 899.72940   | 0.89973   | 924.52080    | 0.92452        | 899.729           | 17.71      | 0.66  | 0.00         | 0                | 20,050.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.53 | Put   | 922.43840   | 0.92244   | 947.33960    | 0.94734        | 922.438           | 17.77      | 0.67  | 0.00         | 0                | 108.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.56 | Put   | 945.33940   | 0.94534   | 970.33980    | 0.97034        | 945.339           | 17.84      | 0.67  | 0.00         | 0                | 138,000.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.65 | Put   | 1,015.14690 | 1.01515   | 1,040.38130  | 1.04038        | 1,015.147         | 18.03      | 0.70  | 0.00         | 0                | 10,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.74 | Put   | 1,086.52800 | 1.08653   | 1,111.97210  | 1.11197        | 1,086.528         | 18.23      | 0.71  | 0.00         | 0                | 24,326.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.80 | Call  | 216.84090   | 0.21684   | 218.30850    | 0.21831        | 216.841           | 18.36      | 0.27  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.81 | Put   | 1,143.07200 | 1.14307   | 1,168.65830  | 1.16866        | 1,143.072         | 18.38      | 0.73  | 0.00         | 0                | 135,043.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.82 | Put   | 1,151.22030 | 1.15122   | 1,176.82230  | 1.17682        | 1,151.220         | 18.40      | 0.73  | 0.00         | 0                | 4,145.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.83 | Put   | 1,159.38310 | 1.15938   | 1,185.00550  | 1.18501        | 1,159.383         | 18.42      | 0.73  | 0.00         | 0                | 10,010.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.84 | Put   | 1,167.56530 | 1.16757   | 1,193.20510  | 1.19321        | 1,167.565         | 18.45      | 0.74  | 0.00         | 0                | 134,750.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.00 | Call  | 182.54480   | 0.18254   | 184.31550    | 0.18432        | 182.545           | 18.79      | 0.24  | 0.00         | 0                | 1,260.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.04 | Put   | 1,334.51710 | 1.33452   | 1,360.42910  | 1.36043        | 1,334.517         | 18.88      | 0.77  | 0.00         | 0                | 63,500.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.10 | Put   | 1,385.74390 | 1.38574   | 1,411.71240  | 1.41171        | 1,385.744         | 19.01      | 0.78  | 0.00         | 0                | 1,000.00      |

| Contract Details |               |                         | Strike | Call / Put | MTM Yield   | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta        | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|--------------|-------------|------------------|---------------|
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.12  | Put        | 1,402.92530 | 1.40293    | 1,428.91040 | 1.42891      | 1,402.925      | 19.05             | 0.79       | 0.00         | 0           | 99,824.00        |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.13  | Put        | 1,411.53670 | 1.41154    | 1,437.52960 | 1.43753      | 1,411.537      | 19.07             | 0.79       | 0.00         | 0           | 7,100.00         |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.17  | Call       | 158.00770   | 0.15801    | 159.92950   | 0.15993      | 158.008        | 19.16             | 0.21       | 0.00         | 0           | 720.00           |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.19  | Put        | 1,463.46710 | 1.46347    | 1,489.50400 | 1.48950      | 1,463.467      | 19.20             | 0.80       | 0.00         | 0           | 41,300.00        |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.20  | Put        | 1,472.16620 | 1.47217    | 1,498.20710 | 1.49821      | 1,472.166      | 19.23             | 0.80       | 0.00         | 0           | 2,500.00         |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.22  | Call       | 151.49840   | 0.15150    | 153.45290   | 0.15345      | 151.498        | 19.27             | 0.20       | 0.00         | 0           | 2,785.00         |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.25  | Call       | 147.73650   | 0.14774    | 149.70650   | 0.14971      | 147.736        | 19.33             | 0.20       | 0.00         | 0           | 1,500.00         |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.32  | Put        | 1,577.29950 | 1.57730    | 1,603.05850 | 1.60306      | 1,577.300      | 19.48             | 0.81       | 0.00         | 0           | 262,812.00       |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.40  | Call       | 129.67430   | 0.12967    | 131.41640   | 0.13142      | 129.674        | 19.62             | 0.17       | 0.00         | 0           | 2,000.00         |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.45  | Call       | 124.07250   | 0.12407    | 125.85870   | 0.12586      | 124.073        | 19.71             | 0.17       | 0.00         | 0           | 20,000.00        |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.46  | Call       | 122.98480   | 0.12298    | 124.77830   | 0.12478      | 122.985        | 19.73             | 0.17       | 0.00         | 0           | 108.00           |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.50  | Call       | 118.72700   | 0.11873    | 120.55330   | 0.12055      | 118.727        | 19.80             | 0.16       | 0.00         | 0           | 224,757.00       |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.52  | Call       | 116.65900   | 0.11666    | 118.49770   | 0.11850      | 116.659        | 19.83             | 0.16       | 0.00         | 0           | 1.00             |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.54  | Call       | 114.62770   | 0.11463    | 116.48150   | 0.11648      | 114.628        | 19.87             | 0.16       | 0.00         | 0           | 721.00           |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.60  | Put        | 1,826.86090 | 1.82686    | 1,852.84800 | 1.85285      | 1,826.861      | 19.97             | 0.85       | 6,241,669.00 | 462         | 0.00             |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.66  | Call       | 103.21360   | 0.10321    | 105.12910   | 0.10513      | 103.214        | 20.08             | 0.14       | 0.00         | 0           | 139,342.00       |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.81  | Call       | 90.64080    | 0.09064    | 92.59840    | 0.09260      | 90.641         | 20.35             | 0.13       | 0.00         | 0           | 10.00            |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.83  | Call       | 89.09340    | 0.08909    | 91.05440    | 0.09105      | 89.093         | 20.38             | 0.12       | 0.00         | 0           | 135,043.00       |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.89  | Call       | 84.62460    | 0.08462    | 86.59270    | 0.08659      | 84.625         | 20.49             | 0.12       | 0.00         | 0           | 4,145.00         |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.98  | Call       | 78.37380    | 0.07837    | 80.34360    | 0.08034      | 78.374         | 20.65             | 0.11       | 0.00         | 0           | 2,100.00         |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.00  | Call       | 77.05410    | 0.07705    | 79.02330    | 0.07902      | 77.054         | 20.68             | 0.11       | 0.00         | 0           | 1,906.00         |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.13  | Call       | 69.05620    | 0.06906    | 71.01110    | 0.07101      | 69.056         | 20.91             | 0.10       | 0.00         | 0           | 138,000.00       |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.30  | Call       | 59.95700    | 0.05996    | 61.87320    | 0.06187      | 59.957         | 21.21             | 0.09       | 0.00         | 0           | 10,000.00        |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.38  | Call       | 56.14670    | 0.05615    | 58.03750    | 0.05804      | 56.147         | 21.36             | 0.08       | 0.00         | 0           | 134,750.00       |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.58  | Call       | 47.76320    | 0.04776    | 49.57980    | 0.04958      | 47.763         | 21.71             | 0.07       | 0.00         | 0           | 10,000.00        |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.60  | Call       | 47.00570    | 0.04701    | 48.81430    | 0.04881      | 47.006         | 21.75             | 0.07       | 0.00         | 0           | 50.00            |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.96  | Call       | 34.25340    | 0.03425    | 36.82090    | 0.03682      | 34.253         | 22.23             | 0.05       | 0.00         | 0           | 12,600.00        |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.97  | Call       | 33.94440    | 0.03394    | 36.53940    | 0.03654      | 33.944         | 22.24             | 0.05       | 0.00         | 0           | 63,500.00        |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.02  | Call       | 32.44140    | 0.03244    | 35.16910    | 0.03517      | 32.441         | 22.30             | 0.05       | 0.00         | 0           | 262,812.00       |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.08  | Call       | 30.72970    | 0.03073    | 33.60140    | 0.03360      | 30.730         | 22.37             | 0.05       | 0.00         | 0           | 7,028.00         |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.09  | Call       | 30.45330    | 0.03045    | 33.34810    | 0.03335      | 30.453         | 22.38             | 0.05       | 0.00         | 0           | 99,824.00        |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.10  | Call       | 30.18020    | 0.03018    | 33.09770    | 0.03310      | 30.180         | 22.39             | 0.05       | 0.00         | 0           | 2,500.00         |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.23  | Call       | 26.85300    | 0.02685    | 30.02540    | 0.03003      | 26.853         | 22.55             | 0.04       | 0.00         | 0           | 41,300.00        |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.30  | Call       | 25.22460    | 0.02522    | 28.50950    | 0.02851      | 25.225         | 22.63             | 0.04       | 0.00         | 0           | 10,125.00        |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.50  | Call       | 21.12260    | 0.02112    | 24.64910    | 0.02465      | 21.123         | 22.86             | 0.03       | 0.00         | 0           | 16,000.00        |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 18.00  | Call       | 13.68420    | 0.01368    | 17.41500    | 0.01742      | 13.684         | 23.45             | 0.02       | 0.00         | 0           | 14,200.00        |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 18.40  | Call       | 8.60250     | 0.00860    | 11.08550    | 0.01109      | 8.603          | 23.51             | 0.01       | 0.00         | 0           | 7,100.00         |               |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 19.65  | Call       | 1.74800     | 0.00175    | 2.49150     | 0.00249      | 1.748          | 23.51             | 0.00       | 24,971.79    | 462         | 0.00             |               |
| \$ / R           | On 27/03/2019 | Any day expiry          |        |            | 13.89720    | 13.89720   | 13.87310    | 13.87310     |                | 16.49             | 0.00       | 0.00         | 0           | 3,731.00         |               |
| \$ / R           | On 27/03/2019 | Any day expiry          | 13.88  | Put        | 498.61670   | 0.49862    | 518.73740   | 0.51874      | 498.617        | 16.46             | 0.48       | 0.00         | 0           | 32,000.00        |               |
| \$ / R           | On 27/03/2019 | Any day expiry          | 14.00  | Put        | 569.87440   | 0.56987    | 591.26980   | 0.59127      | 569.874        | 16.70             | 0.51       | 0.00         | 0           | 65,000.00        |               |
| \$ / R           | On 29/03/2019 | Any day expiry          |        |            | 13.90060    | 13.90060   | 13.87650    | 13.87650     |                | 16.53             | 0.00       | 0.00         | 0           | 4,356.00         |               |
| \$ / R           | On 29/03/2019 | Any day expiry          | 13.00  | Put        | 143.06100   | 0.14306    | 153.60100   | 0.15360      | 143.061        | 15.27             | 0.20       | 0.00         | 0           | 500.00           |               |
| \$ / R           | On 29/03/2019 | Any day expiry          | 14.20  | Put        | 702.29470   | 0.70229    | 724.78100   | 0.72478      | 702.295        | 17.15             | 0.57       | 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 29/03/2019 | Any day expiry          | 14.25 | Put   | 736.13880   | 0.73614   | 758.94950    | 0.75895        | 736.139           | 17.26      | 0.58  | 0.00          | 0                | 250.00        |
| \$ / R           | On 29/03/2019 | Any day expiry          | 14.67 | Call  | 274.48310   | 0.27448   | 275.17970    | 0.27518        | 274.483           | 18.14      | 0.32  | 0.00          | 0                | 500.00        |
| \$ / R           | On 29/03/2019 | Any day expiry          | 15.43 | Call  | 149.69540   | 0.14970   | 151.32140    | 0.15132        | 149.695           | 19.69      | 0.19  | 0.00          | 0                | 250.00        |
| \$ / R           | On 29/03/2019 | Any day expiry          | 15.79 | Call  | 111.80160   | 0.11180   | 113.53310    | 0.11353        | 111.802           | 20.31      | 0.14  | 0.00          | 0                | 250.00        |
| \$ / R           | On 02/04/2019 | Any day expiry          |       |       | 13.90740    | 13.90740  | 13.88330     | 13.88330       |                   | 16.52      | 0.00  | 0.00          | 0                | 55.00         |
| \$ / R           | On 05/04/2019 | Any day expiry          |       |       | 13.91250    | 13.91250  | 13.88840     | 13.88840       |                   | 16.57      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 05/04/2019 | Any day expiry          | 13.76 | Put   | 448.94700   | 0.44895   | 467.49840    | 0.46750        | 448.947           | 16.35      | 0.43  | 0.00          | 0                | 100.00        |
| \$ / R           | On 05/04/2019 | Any day expiry          | 14.35 | Call  | 377.41480   | 0.37741   | 376.44960    | 0.37645        | 377.415           | 17.49      | 0.40  | 0.00          | 0                | 100.00        |
| \$ / R           | On 26/04/2019 | Any day expiry          |       |       | 13.94820    | 13.94820  | 13.92410     | 13.92410       |                   | 16.72      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 30/04/2019 | Any day expiry          |       |       | 13.95500    | 13.95500  | 13.93100     | 13.93100       |                   | 16.70      | 0.00  | 0.00          | 0                | 1,280.00      |
| \$ / R           | On 30/04/2019 | Any day expiry          | 13.00 | Put   | 179.88430   | 0.17988   | 190.69350    | 0.19069        | 179.884           | 15.40      | 0.22  | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 30/04/2019 | Any day expiry          | 13.49 | Call  | 818.13060   | 0.81813   | 809.39710    | 0.80940        | 818.131           | 15.98      | 0.65  | 0.00          | 0                | 2,500.00      |
| \$ / R           | On 30/04/2019 | Any day expiry          | 14.20 | Put   | 742.15170   | 0.74215   | 763.58170    | 0.76358        | 742.152           | 17.18      | 0.54  | 0.00          | 0                | 250.00        |
| \$ / R           | On 30/04/2019 | Any day expiry          | 14.25 | Put   | 775.00930   | 0.77501   | 796.76170    | 0.79676        | 775.009           | 17.27      | 0.55  | 0.00          | 0                | 250.00        |
| \$ / R           | On 30/04/2019 | Any day expiry          | 14.84 | Call  | 318.50870   | 0.31851   | 318.88200    | 0.31888        | 318.509           | 18.40      | 0.32  | 0.00          | 0                | 500.00        |
| \$ / R           | On 30/04/2019 | Any day expiry          | 15.61 | Call  | 188.95970   | 0.18896   | 190.38110    | 0.19038        | 188.960           | 19.81      | 0.20  | 0.00          | 0                | 250.00        |
| \$ / R           | On 30/04/2019 | Any day expiry          | 15.96 | Call  | 148.64710   | 0.14865   | 150.22960    | 0.15023        | 148.647           | 20.35      | 0.16  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/05/2019 | Any day expiry          |       |       | 14.00770    | 14.00770  | 13.98370     | 13.98370       |                   | 16.86      | 0.00  | 2,353,280.00  | 170              | 225.00        |
| \$ / R           | On 31/05/2019 | Any day expiry          | 13.00 | Put   | 212.88790   | 0.21289   | 223.87410    | 0.22387        | 212.888           | 15.52      | 0.23  | 0.00          | 0                | 500.00        |
| \$ / R           | On 31/05/2019 | Any day expiry          | 14.20 | Put   | 776.03910   | 0.77604   | 796.64540    | 0.79665        | 776.039           | 17.20      | 0.52  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/05/2019 | Any day expiry          | 14.25 | Put   | 808.13880   | 0.80814   | 829.06420    | 0.82906        | 808.139           | 17.29      | 0.53  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/05/2019 | Any day expiry          | 15.01 | Call  | 355.46480   | 0.35546   | 355.60040    | 0.35560        | 355.465           | 18.65      | 0.32  | 0.00          | 0                | 500.00        |
| \$ / R           | On 31/05/2019 | Any day expiry          | 15.79 | Call  | 222.88860   | 0.22289   | 224.11870    | 0.22412        | 222.889           | 19.93      | 0.21  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/05/2019 | Any day expiry          | 16.15 | Call  | 179.53180   | 0.17953   | 180.96440    | 0.18096        | 179.532           | 20.44      | 0.18  | 0.00          | 0                | 250.00        |
| \$ / R           | On 03/06/2019 | Any day expiry          |       |       | 14.01280    | 14.01280  | 13.98880     | 13.98880       |                   | 16.83      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future |       |       | 14.03170    | 14.03170  | 14.00760     | 14.00760       |                   | 16.98      | 0.00  | 30,041,869.70 | 2,141            | 20,847.00     |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 10.69 | Put   | 7.36080     | 0.00736   | 7.37340      | 0.00737        | 7.361             | 17.04      | 0.01  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 12.28 | Put   | 81.69800    | 0.08170   | 86.33530     | 0.08634        | 81.698            | 15.32      | 0.10  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 12.75 | Put   | 161.14190   | 0.16114   | 170.32240    | 0.17032        | 161.142           | 15.37      | 0.18  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 12.98 | Put   | 221.11730   | 0.22112   | 231.95530    | 0.23196        | 221.117           | 15.56      | 0.23  | 0.00          | 0                | 911.00        |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 13.00 | Put   | 226.94620   | 0.22695   | 237.92620    | 0.23793        | 226.946           | 15.58      | 0.23  | 0.00          | 0                | 8,203.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 13.24 | Put   | 304.81600   | 0.30482   | 317.47100    | 0.31747        | 304.816           | 15.78      | 0.29  | 0.00          | 0                | 30,000.00     |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 13.83 | Put   | 573.92890   | 0.57393   | 592.35590    | 0.59236        | 573.929           | 16.63      | 0.43  | 0.00          | 0                | 25,000.00     |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 13.88 | Put   | 601.20040   | 0.60120   | 619.95710    | 0.61996        | 601.200           | 16.71      | 0.44  | 0.00          | 0                | 5,035.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 13.98 | Call  | 709.30080   | 0.70930   | 704.58680    | 0.70459        | 709.301           | 16.87      | 0.54  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 14.42 | Call  | 546.52140   | 0.54652   | 544.54540    | 0.54455        | 546.521           | 17.61      | 0.44  | 0.00          | 0                | 30.00         |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 14.58 | Call  | 497.38770   | 0.49739   | 496.13440    | 0.49613        | 497.388           | 17.88      | 0.41  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 14.63 | Put   | 1,081.30690 | 1.08131   | 1,104.36190  | 1.10436        | 1,081.307         | 17.96      | 0.60  | 0.00          | 0                | 8,203.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 14.82 | Call  | 432.60430   | 0.43260   | 432.49400    | 0.43249        | 432.604           | 18.29      | 0.36  | 0.00          | 0                | 30,000.00     |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.10 | Call  | 369.34120   | 0.36934   | 370.06460    | 0.37006        | 369.341           | 18.80      | 0.32  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.62 | Call  | 275.89350   | 0.27589   | 276.92980    | 0.27693        | 275.893           | 19.67      | 0.25  | 0.00          | 0                | 5,035.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.80 | Call  | 248.57210   | 0.24857   | 249.84880    | 0.24985        | 248.572           | 19.92      | 0.23  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.92 | Call  | 232.02420   | 0.23202   | 233.42960    | 0.23343        | 232.024           | 20.09      | 0.21  | 0.00          | 0                | 911.00        |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 16.00 | Call  | 221.67630   | 0.22168   | 223.15930    | 0.22316        | 221.676           | 20.20      | 0.21  | 0.00          | 0                | 20.00         |



| 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 | 17.96 | Call  | 92.76540    | 0.09277   | 95.44850     | 0.09545        | 92.765            | 23.74      | 0.09  | 0.00          | 0                | 8,203.00      |
| \$ / R           | On 20/06/2019 | Any day expiry          |       |       | 14.04200    | 14.04200  | 14.01790     | 14.01790       |                   | 16.99      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 20/06/2019 | Any day expiry          | 14.72 | Put   | 1,151.12560 | 1.15113   | 1,174.10790  | 1.17411        | 1,151.126         | 18.12      | 0.61  | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 20/06/2019 | Any day expiry          | 17.22 | Call  | 127.44970   | 0.12745   | 130.14040    | 0.13014        | 127.450           | 22.13      | 0.12  | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 28/06/2019 | Any day expiry          |       |       | 14.05580    | 14.05580  | 14.03160     | 14.03160       |                   | 17.03      | 0.00  | 2,361,372.00  | 170              | 170.00        |
| \$ / R           | On 28/06/2019 | Any day expiry          | 13.00 | Put   | 240.41760   | 0.24042   | 251.34640    | 0.25135        | 240.418           | 15.63      | 0.23  | 0.00          | 0                | 500.00        |
| \$ / R           | On 28/06/2019 | Any day expiry          | 14.20 | Put   | 805.40820   | 0.80541   | 825.49990    | 0.82550        | 805.408           | 17.28      | 0.51  | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/06/2019 | Any day expiry          | 14.25 | Put   | 837.00050   | 0.83700   | 857.40490    | 0.85740        | 837.001           | 17.36      | 0.52  | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/06/2019 | Any day expiry          | 15.17 | Call  | 387.17610   | 0.38718   | 387.43200    | 0.38743        | 387.176           | 18.92      | 0.32  | 0.00          | 0                | 500.00        |
| \$ / R           | On 28/06/2019 | Any day expiry          | 15.96 | Call  | 252.74760   | 0.25275   | 254.06040    | 0.25406        | 252.748           | 20.12      | 0.22  | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/06/2019 | Any day expiry          | 16.32 | Call  | 208.61240   | 0.20861   | 210.02020    | 0.21002        | 208.612           | 20.61      | 0.19  | 0.00          | 0                | 250.00        |
| \$ / R           | On 01/07/2019 | Any day expiry          |       |       | 14.06090    | 14.06090  | 14.03670     | 14.03670       |                   | 17.01      | 0.00  | 0.00          | 0                | 55.00         |
| \$ / R           | On 03/07/2019 | Any day expiry          |       |       | 14.06440    | 14.06440  | 14.04010     | 14.04010       |                   | 17.04      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 03/07/2019 | Any day expiry          | 13.45 | Put   | 408.19180   | 0.40819   | 422.43300    | 0.42243        | 408.192           | 16.10      | 0.34  | 0.00          | 0                | 39,250.00     |
| \$ / R           | On 03/07/2019 | Any day expiry          | 16.44 | Call  | 203.80680   | 0.20381   | 205.09510    | 0.20510        | 203.807           | 20.76      | 0.18  | 0.00          | 0                | 39,250.00     |
| \$ / R           | On 31/07/2019 | Any day expiry          |       |       | 14.11260    | 14.11260  | 14.08810     | 14.08810       |                   | 17.17      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 31/07/2019 | Any day expiry          | 13.00 | Put   | 269.93800   | 0.26994   | 280.65100    | 0.28065        | 269.938           | 15.74      | 0.24  | 0.00          | 0                | 500.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 14.20 | Put   | 835.81070   | 0.83581   | 855.19990    | 0.85520        | 835.811           | 17.33      | 0.49  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 14.25 | Put   | 866.88350   | 0.86688   | 886.58280    | 0.88658        | 866.884           | 17.41      | 0.50  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 15.34 | Call  | 424.39550   | 0.42440   | 424.26930    | 0.42427        | 424.396           | 19.16      | 0.32  | 0.00          | 0                | 500.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 16.14 | Call  | 287.77600   | 0.28778   | 288.57980    | 0.28858        | 287.776           | 20.28      | 0.23  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 16.50 | Call  | 242.88850   | 0.24289   | 243.82480    | 0.24382        | 242.888           | 20.76      | 0.20  | 0.00          | 0                | 250.00        |
| \$ / R           | On 01/08/2019 | Any day expiry          |       |       | 14.11430    | 14.11430  | 14.08980     | 14.08980       |                   | 17.18      | 0.00  | 0.00          | 0                | 55.00         |
| \$ / R           | On 13/08/2019 | Any day expiry          |       |       | 14.13490    | 14.13490  | 14.11030     | 14.11030       |                   | 17.26      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/08/2019 | Any day expiry          | 14.48 | Put   | 1,025.28570 | 1.02529   | 1,046.20850  | 1.04621        | 1,025.286         | 17.76      | 0.54  | 0.00          | 0                | 3,147.00      |
| \$ / R           | On 13/08/2019 | Any day expiry          | 16.35 | Call  | 281.99810   | 0.28200   | 282.86050    | 0.28286        | 281.998           | 20.51      | 0.22  | 0.00          | 0                | 3,147.00      |
| \$ / R           | On 30/08/2019 | Any day expiry          |       |       | 14.16420    | 14.16420  | 14.13940     | 14.13940       |                   | 17.30      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 30/08/2019 | Any day expiry          | 13.00 | Put   | 295.25310   | 0.29525   | 305.78960    | 0.30579        | 295.253           | 15.83      | 0.24  | 0.00          | 0                | 500.00        |
| \$ / R           | On 30/08/2019 | Any day expiry          | 14.20 | Put   | 860.87760   | 0.86088   | 879.81680    | 0.87982        | 860.878           | 17.37      | 0.48  | 0.00          | 0                | 250.00        |
| \$ / R           | On 30/08/2019 | Any day expiry          | 14.25 | Put   | 891.52120   | 0.89152   | 910.76360    | 0.91076        | 891.521           | 17.44      | 0.49  | 0.00          | 0                | 250.00        |
| \$ / R           | On 30/08/2019 | Any day expiry          | 15.52 | Call  | 450.86310   | 0.45086   | 450.57120    | 0.45057        | 450.863           | 19.39      | 0.32  | 0.00          | 0                | 500.00        |
| \$ / R           | On 30/08/2019 | Any day expiry          | 16.33 | Call  | 314.24370   | 0.31424   | 314.71190    | 0.31471        | 314.244           | 20.45      | 0.23  | 0.00          | 0                | 250.00        |
| \$ / R           | On 30/08/2019 | Any day expiry          | 16.70 | Call  | 268.43730   | 0.26844   | 269.05090    | 0.26905        | 268.437           | 20.93      | 0.20  | 0.00          | 0                | 250.00        |
| \$ / R           | On 02/09/2019 | Any day expiry          |       |       | 14.16940    | 14.16940  | 14.14460     | 14.14460       |                   | 17.28      | 0.00  | 0.00          | 0                | 55.00         |
| \$ / R           | On 05/09/2019 | Any day expiry          |       |       | 14.17450    | 14.17450  | 14.14970     | 14.14970       |                   | 17.30      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 05/09/2019 | Any day expiry          | 19.00 | Call  | 122.00700   | 0.12201   | 122.81290    | 0.12281        | 122.007           | 23.95      | 0.10  | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future |       |       | 14.19370    | 14.19370  | 14.16870     | 14.16870       |                   | 17.36      | 0.00  | 21,361,518.50 | 1,505            | 14,094.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 10.75 | Put   | 12.07370    | 0.01207   | 11.84740     | 0.01185        | 12.074            | 15.25      | 0.02  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 12.50 | Put   | 165.50190   | 0.16550   | 170.75920    | 0.17076        | 165.502           | 15.20      | 0.16  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 13.25 | Put   | 395.40040   | 0.39540   | 0.00000      | 0.00000        | 395.400           | 16.07      | 0.29  | 15,857,507.25 | 3,900            | 3,900.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 13.91 | Put   | 704.33060   | 0.70433   | 721.46690    | 0.72147        | 704.331           | 16.92      | 0.42  | 0.00          | 0                | 81,930.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 13.97 | Put   | 737.79640   | 0.73780   | 755.31330    | 0.75531        | 737.796           | 17.01      | 0.43  | 0.00          | 0                | 800.00        |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.09 | Put   | 806.89920   | 0.80690   | 825.16220    | 0.82516        | 806.899           | 17.19      | 0.45  | 0.00          | 0                | 33,715.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.21 | Put   | 878.76570   | 0.87877   | 897.73580    | 0.89774        | 878.766           | 17.38      | 0.47  | 53,732,503.60 | 8,100            | 2,700.00      |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.33 | Put   | 952.82280   | 0.95282   | 972.49060    | 0.97249        | 952.823           | 17.55      | 0.49  | 0.00          | 0                | 33,151.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.72 | Put   | 1,210.65980 | 1.21066   | 1,232.36240  | 1.23236        | 1,210.660         | 18.12      | 0.56  | 18,822,547.20 | 2,400            | 0.00          |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 15.38 | Put   | 1,699.74620 | 1.69975   | 1,723.87700  | 1.72388        | 1,699.746         | 19.11      | 0.65  | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 15.56 | Put   | 1,842.44910 | 1.84245   | 1,867.06810  | 1.86707        | 1,842.449         | 19.39      | 0.67  | 0.00          | 0                | 2,571.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 15.87 | Call  | 416.43830   | 0.41644   | 416.44180    | 0.41644        | 416.438           | 19.79      | 0.29  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 17.23 | Call  | 242.84370   | 0.24284   | 243.39340    | 0.24339        | 242.844           | 21.63      | 0.18  | 0.00          | 0                | 800.00        |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 17.64 | Call  | 215.90250   | 0.21590   | 216.46510    | 0.21647        | 215.903           | 22.39      | 0.16  | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 17.85 | Call  | 204.07560   | 0.20408   | 204.63300    | 0.20463        | 204.076           | 22.78      | 0.15  | 0.00          | 0                | 2,700.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 17.93 | Call  | 199.87950   | 0.19988   | 200.43400    | 0.20043        | 199.880           | 22.93      | 0.15  | 0.00          | 0                | 2,571.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 18.29 | Call  | 182.85870   | 0.18286   | 183.38560    | 0.18339        | 182.859           | 23.60      | 0.13  | 0.00          | 0                | 81,930.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 18.47 | Call  | 174.39930   | 0.17440   | 174.91790    | 0.17492        | 174.399           | 23.90      | 0.13  | 0.00          | 0                | 1,200.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 18.63 | Call  | 160.77180   | 0.16077   | 161.32710    | 0.16133        | 160.772           | 23.90      | 0.12  | 0.00          | 0                | 33,715.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 19.32 | Call  | 112.51220   | 0.11251   | 113.14690    | 0.11315        | 112.512           | 23.90      | 0.09  | 0.00          | 0                | 33,151.00     |
| \$ / R           | On 30/09/2019 | Any day expiry          |       |       | 14.21820    | 14.21820  | 14.19290     | 14.19290       |                   | 17.38      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 30/09/2019 | Any day expiry          | 13.00 | Put   | 318.71850   | 0.31872   | 328.97500    | 0.32898        | 318.718           | 15.90      | 0.24  | 0.00          | 0                | 500.00        |
| \$ / R           | On 30/09/2019 | Any day expiry          | 14.20 | Put   | 883.08910   | 0.88309   | 901.63070    | 0.90163        | 883.089           | 17.38      | 0.47  | 0.00          | 0                | 250.00        |
| \$ / R           | On 30/09/2019 | Any day expiry          | 14.25 | Put   | 913.34710   | 0.91335   | 932.19660    | 0.93220        | 913.347           | 17.45      | 0.47  | 0.00          | 0                | 250.00        |
| \$ / R           | On 30/09/2019 | Any day expiry          | 15.68 | Call  | 479.67680   | 0.47968   | 479.00150    | 0.47900        | 479.677           | 19.52      | 0.32  | 0.00          | 0                | 500.00        |
| \$ / R           | On 30/09/2019 | Any day expiry          | 16.50 | Call  | 343.12350   | 0.34312   | 343.14420    | 0.34314        | 343.123           | 20.56      | 0.24  | 0.00          | 0                | 250.00        |
| \$ / R           | On 30/09/2019 | Any day expiry          | 16.89 | Call  | 294.99050   | 0.29499   | 295.16940    | 0.29517        | 294.990           | 21.05      | 0.21  | 0.00          | 0                | 250.00        |
| \$ / R           | On 02/10/2019 | Any day expiry          |       |       | 14.22160    | 14.22160  | 14.19640     | 14.19640       |                   | 17.39      | 0.00  | 0.00          | 0                | 55.00         |
| \$ / R           | On 31/10/2019 | Any day expiry          |       |       | 14.27230    | 14.27230  | 14.24660     | 14.24660       |                   | 17.47      | 0.00  | 0.00          | 0                | 55.00         |
| \$ / R           | On 31/10/2019 | Any day expiry          | 13.00 | Put   | 341.49060   | 0.34149   | 351.46230    | 0.35146        | 341.491           | 15.98      | 0.25  | 0.00          | 0                | 500.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 14.20 | Put   | 904.20590   | 0.90421   | 922.39490    | 0.92239        | 904.206           | 17.40      | 0.45  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 14.25 | Put   | 934.50190   | 0.93450   | 952.96010    | 0.95296        | 934.502           | 17.47      | 0.46  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 15.87 | Call  | 502.29070   | 0.50229   | 501.29140    | 0.50129        | 502.291           | 19.70      | 0.32  | 0.00          | 0                | 500.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 16.70 | Call  | 367.90980   | 0.36791   | 367.53980    | 0.36754        | 367.910           | 20.73      | 0.24  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 17.09 | Call  | 320.40200   | 0.32040   | 320.17880    | 0.32018        | 320.402           | 21.21      | 0.21  | 0.00          | 0                | 250.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          |       |       | 14.32290    | 14.32290  | 14.29670     | 14.29670       |                   | 17.55      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/11/2019 | Any day expiry          | 13.00 | Put   | 361.23830   | 0.36124   | 371.10460    | 0.37110        | 361.238           | 16.04      | 0.25  | 0.00          | 0                | 500.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          | 14.20 | Put   | 921.77160   | 0.92177   | 939.73730    | 0.93974        | 921.772           | 17.40      | 0.45  | 0.00          | 0                | 250.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          | 14.25 | Put   | 951.83510   | 0.95184   | 970.05180    | 0.97005        | 951.835           | 17.47      | 0.45  | 0.00          | 0                | 250.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          | 16.03 | Call  | 525.41760   | 0.52542   | 524.01790    | 0.52402        | 525.418           | 19.83      | 0.32  | 0.00          | 0                | 500.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          | 16.87 | Call  | 392.12900   | 0.39213   | 391.36660    | 0.39137        | 392.129           | 20.85      | 0.25  | 0.00          | 0                | 250.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          | 17.26 | Call  | 347.22150   | 0.34722   | 346.61080    | 0.34661        | 347.222           | 21.37      | 0.22  | 0.00          | 0                | 250.00        |
| \$ / R           | On 02/12/2019 | Any day expiry          |       |       | 14.32820    | 14.32820  | 14.30190     | 14.30190       |                   | 17.59      | 0.00  | 0.00          | 0                | 55.00         |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future |       |       | 14.34820    | 14.34820  | 14.32200     | 14.32200       |                   | 17.63      | 0.00  | 0.00          | 0                | 9,600.00      |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 11.89 | Put   | 68.33270    | 0.06833   | 73.11860     | 0.07312        | 68.333            | 13.47      | 0.07  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 13.66 | Put   | 634.67410   | 0.63467   | 650.49790    | 0.65050        | 634.674           | 16.63      | 0.35  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 17.38 | Call  | 357.31000   | 0.35731   | 358.63040    | 0.35863        | 357.310           | 21.53      | 0.22  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 20.00 | Call  | 152.10030   | 0.15210   | 151.80920    | 0.15181        | 152.100           | 23.65      | 0.10  | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 31/12/2019 | Any day expiry          |       |       | 14.38170    | 14.38170  | 14.35530     | 14.35530       |                   | 17.73      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 31/12/2019 | Any day expiry          | 13.00 | Put   | 380.55790   | 0.38056   | 390.56620    | 0.39057        | 380.558           | 16.10      | 0.25  | 0.00          | 0                | 500.00        |
| \$ / R           | On 31/12/2019 | Any day expiry          | 14.20 | Put   | 940.71270   | 0.94071   | 959.77780    | 0.95978        | 940.713           | 17.44      | 0.44  | 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 31/12/2019 | Any day expiry          | 14.25 | Put   | 970.58630   | 0.97059   | 989.90710    | 0.98991        | 970.586           | 17.51      | 0.44  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/12/2019 | Any day expiry          | 16.21 | Call  | 553.74520   | 0.55375   | 552.72380    | 0.55272        | 553.745           | 20.03      | 0.32  | 0.00          | 0                | 500.00        |
| \$ / R           | On 31/12/2019 | Any day expiry          | 17.05 | Call  | 422.27410   | 0.42227   | 422.66610    | 0.42267        | 422.274           | 21.02      | 0.25  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/12/2019 | Any day expiry          | 17.44 | Call  | 378.14160   | 0.37814   | 381.15920    | 0.38116        | 378.142           | 21.55      | 0.23  | 0.00          | 0                | 250.00        |
| \$ / R           | On 02/01/2020 | Any day expiry          |       |       | 14.38550    | 14.38550  | 14.35910     | 14.35910       |                   | 17.74      | 0.00  | 0.00          | 0                | 55.00         |
| \$ / R           | On 31/01/2020 | Any day expiry          |       |       | 14.43950    | 14.43950  | 14.41290     | 14.41290       |                   | 17.87      | 0.00  | 0.00          | 0                | 55.00         |
| \$ / R           | On 02/03/2020 | Any day expiry          |       |       | 14.49730    | 14.49730  | 14.47040     | 14.47040       |                   | 17.96      | 0.00  | 0.00          | 0                | 55.00         |
| \$ / R           | On 16/03/2020 | Foreign Exchange Future |       |       | 14.52340    | 14.52340  | 14.49630     | 14.49630       |                   | 17.97      | 0.00  | 0.00          | 0                | 3,966.00      |
| \$ / R           | On 02/04/2020 | Any day expiry          |       |       | 14.55500    | 14.55500  | 14.52790     | 14.52790       |                   | 18.06      | 0.00  | 0.00          | 0                | 55.00         |
| \$ / R           | On 29/04/2020 | Any day expiry          |       |       | 14.60530    | 14.60530  | 14.57790     | 14.57790       |                   | 18.13      | 0.00  | 0.00          | 0                | 55.00         |
| \$ / R           | On 02/06/2020 | Any day expiry          |       |       | 14.66870    | 14.66870  | 14.64100     | 14.64100       |                   | 18.21      | 0.00  | 0.00          | 0                | 1,055.00      |
| \$ / R           | On 12/06/2020 | Foreign Exchange Future |       |       | 14.68730    | 14.68730  | 14.65960     | 14.65960       |                   | 18.26      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/07/2020 | Any day expiry          |       |       | 14.77300    | 14.77300  | 14.74490     | 14.74490       |                   | 18.33      | 0.00  | 0.00          | 0                | 84,000.00     |
| \$ / R           | On 14/09/2020 | Foreign Exchange Future |       |       | 14.86250    | 14.86250  | 14.83390     | 14.83390       |                   | 18.42      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 14/12/2018 | Foreign Exchange Future |       |       | 13.72600    | 13.72600  | 13.70240     | 13.70240       |                   | 16.02      | 0.00  | 68,630.00     | 5                | 444.00        |
| \$ / R MAXI      | On 18/03/2019 | Foreign Exchange Future |       |       | 13.88190    | 13.88190  | 13.85780     | 13.85780       |                   | 16.40      | 0.00  | 0.00          | 0                | 10.00         |
| \$ / R MAXI      | On 14/06/2019 | Foreign Exchange Future |       |       | 14.03170    | 14.03170  | 14.00760     | 14.00760       |                   | 16.98      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 16/09/2019 | Foreign Exchange Future |       |       | 14.19370    | 14.19370  | 14.16870     | 14.16870       |                   | 17.37      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 13/12/2019 | Foreign Exchange Future |       |       | 14.34820    | 14.34820  | 14.32200     | 14.32200       |                   | 17.63      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 16/03/2020 | Foreign Exchange Future |       |       | 14.52340    | 14.52340  | 14.49630     | 14.49630       |                   | 17.98      | 0.00  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/12/2018 | Foreign Exchange Future |       |       | 17.50920    | 17.50920  | 17.44650     | 17.44650       |                   | 15.58      | 0.00  | 2,346,232.80  | 134              | 417,708.00    |
| £ / R            | On 14/12/2018 | Foreign Exchange Future | 19.30 | Call  | 2.50080     | 0.00250   | 2.56030      | 0.00256        | 2.501             | 25.16      | 0.01  | 0.00          | 0                | 200.00        |
| £ / R            | On 31/01/2019 | Any day expiry          |       |       | 17.66040    | 17.66040  | 17.59870     | 17.59870       |                   | 15.95      | 0.00  | 0.00          | 0                | 27.00         |
| £ / R            | On 28/02/2019 | Any day expiry          |       |       | 17.74450    | 17.74450  | 17.67700     | 17.67700       |                   | 16.12      | 0.00  | 830,819.00    | 47               | 47.00         |
| £ / R            | On 18/03/2019 | Foreign Exchange Future |       |       | 17.79960    | 17.79960  | 17.73780     | 17.73780       |                   | 16.14      | 0.00  | 2,207,150.40  | 124              | 12,473.00     |
| £ / R            | On 18/03/2019 | Foreign Exchange Future | 18.00 | Put   | 726.31220   | 0.72631   | 772.31710    | 0.77232        | 726.312           | 16.30      | 0.53  | 0.00          | 0                | 500.00        |
| £ / R            | On 18/03/2019 | Foreign Exchange Future | 19.00 | Call  | 235.50400   | 0.23550   | 231.25390    | 0.23125        | 235.504           | 17.16      | 0.25  | 0.00          | 0                | 2,500.00      |
| £ / R            | On 18/03/2019 | Foreign Exchange Future | 19.19 | Put   | 1,591.74330 | 1.59174   | 1,650.47980  | 1.65048        | 1,591.743         | 17.35      | 0.78  | 0.00          | 0                | 1,000.00      |
| £ / R            | On 18/03/2019 | Foreign Exchange Future | 20.00 | Call  | 99.83290    | 0.09983   | 100.30080    | 0.10030        | 99.833            | 18.05      | 0.12  | 0.00          | 0                | 500.00        |
| £ / R            | On 18/03/2019 | Foreign Exchange Future | 20.18 | Call  | 84.71770    | 0.08472   | 85.77180     | 0.08577        | 84.718            | 18.17      | 0.11  | 0.00          | 0                | 1,500.00      |
| £ / R            | On 18/03/2019 | Foreign Exchange Future | 21.44 | Call  | 27.91470    | 0.02791   | 30.46600     | 0.03047        | 27.915            | 19.26      | 0.04  | 0.00          | 0                | 500.00        |
| £ / R            | On 29/03/2019 | Any day expiry          |       |       | 17.83360    | 17.83360  | 17.77190     | 17.77190       |                   | 16.21      | 0.00  | 0.00          | 0                | 24.00         |
| £ / R            | On 14/06/2019 | Foreign Exchange Future |       |       | 18.07120    | 18.07120  | 18.00980     | 18.00980       |                   | 16.34      | 0.00  | 0.00          | 0                | 5,539.00      |
| £ / R            | On 16/09/2019 | Foreign Exchange Future |       |       | 18.36740    | 18.36740  | 18.30470     | 18.30470       |                   | 16.93      | 0.00  | 15,979,638.00 | 870              | 12,350.00     |
| £ / R            | On 13/12/2019 | Foreign Exchange Future |       |       | 18.64950    | 18.64950  | 18.58620     | 18.58620       |                   | 17.34      | 0.00  | 9,324,750.00  | 500              | 247.00        |
| £ / R            | On 16/03/2020 | Foreign Exchange Future |       |       | 18.96550    | 18.96550  | 18.90400     | 18.90400       |                   | 17.97      | 0.00  | 9,482,750.00  | 500              | 0.00          |
| ¥ / R            | On 14/12/2018 | Foreign Exchange Future |       |       | 0.12174     | 0.12174   | 0.12082      | 0.12082        |                   | 33.25      | 0.00  | 0.00          | 0                | 6,905.00      |
| ¥ / R            | On 18/03/2019 | Foreign Exchange Future |       |       | 0.12420     | 0.12420   | 0.12325      | 0.12325        |                   | 20.85      | 0.00  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 14/06/2019 | Foreign Exchange Future |       |       | 0.12650     | 0.12650   | 0.12553      | 0.12553        |                   | 22.51      | 0.00  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 16/09/2019 | Foreign Exchange Future |       |       | 0.12904     | 0.12904   | 0.12806      | 0.12806        |                   | 22.40      | 0.00  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 13/12/2019 | Foreign Exchange Future |       |       | 0.13150     | 0.13150   | 0.13049      | 0.13049        |                   | 22.37      | 0.00  | 0.00          | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| ¥ / R            | On 16/03/2020 | Foreign Exchange Future |        |            | 0.13749     |       | 0.13749    |           | 0.13643      | 0.13643        |                   | 22.50      | 0.00  | 0.00           | 0                | 0.00          |
| € / R            | On 14/12/2018 | Foreign Exchange Future |        |            | 15.64240    |       | 15.64240   |           | 15.56240     | 15.56240       |                   | 15.14      | 0.00  | 122,683,343.20 | 7,843            | 118,513.00    |
| € / R            | On 21/12/2018 | Any day expiry          |        |            | 15.66320    |       | 15.66320   |           | 15.58330     | 15.58330       |                   | 14.56      | 0.00  | 0.00           | 0                | 0.00          |
| € / R            | On 21/12/2018 | Any day expiry          | 15.83  | Put        | 298.24670   |       | 0.29825    |           | 356.97860    | 0.35698        | 298.247           | 15.05      | 0.62  | 0.00           | 0                | 32,000.00     |
| € / R            | On 03/01/2019 | Any day expiry          |        |            | 15.70670    |       | 15.70670   |           | 15.63080     | 15.63080       |                   | 13.59      | 0.00  | 0.00           | 0                | 0.00          |
| € / R            | On 03/01/2019 | Any day expiry          | 15.85  | Put        | 330.78560   |       | 0.33079    |           | 385.88670    | 0.38589        | 330.786           | 14.00      | 0.58  | 0.00           | 0                | 13,000.00     |
| € / R            | On 28/02/2019 | Any day expiry          |        |            | 15.89800    |       | 15.89800   |           | 15.77400     | 15.77400       |                   | 14.83      | 0.00  | 410,124.00     | 26               | 26.00         |
| € / R            | On 18/03/2019 | Foreign Exchange Future |        |            | 15.95830    |       | 15.95830   |           | 15.87740     | 15.87740       |                   | 15.03      | 0.00  | 5,601,363.30   | 351              | 37,567.00     |
| € / R            | On 18/03/2019 | Foreign Exchange Future | 16.00  | Call       | 493.98490   |       | 0.49398    |           | 466.59250    | 0.46659        | 493.985           | 15.13      | 0.50  | 0.00           | 0                | 650.00        |
| € / R            | On 18/03/2019 | Foreign Exchange Future | 17.33  | Put        | 1,533.94760 |       | 1.53395    |           | 1,608.33200  | 1.60833        | 1,533.948         | 17.56      | 0.80  | 5,850,719.03   | 462              | 0.00          |
| € / R            | On 14/06/2019 | Foreign Exchange Future |        |            | 16.25770    |       | 16.25770   |           | 16.17620     | 16.17620       |                   | 15.65      | 0.00  | 81,288.50      | 5                | 4,942.00      |
| € / R            | On 14/08/2019 | Any day expiry          |        |            | 16.47160    |       | 16.47160   |           | 16.38830     | 16.38830       |                   | 15.95      | 0.00  | 0.00           | 0                | 0.00          |
| € / R            | On 14/08/2019 | Any day expiry          | 17.01  | Put        | 1,221.02410 |       | 1.22102    |           | 1,285.52970  | 1.28553        | 1,221.024         | 16.69      | 0.56  | 0.00           | 0                | 16,200.00     |
| € / R            | On 14/08/2019 | Any day expiry          | 19.65  | Call       | 225.70310   |       | 0.22570    |           | 223.33220    | 0.22333        | 225.703           | 20.11      | 0.17  | 0.00           | 0                | 62,400.00     |
| € / R            | On 16/09/2019 | Foreign Exchange Future |        |            | 16.58750    |       | 16.58750   |           | 16.50450     | 16.50450       |                   | 16.10      | 0.00  | 0.00           | 0                | 8,591.00      |
| € / R            | On 16/09/2019 | Foreign Exchange Future | 18.60  | Call       | 418.13760   |       | 0.41814    |           | 411.45100    | 0.41145        | 418.138           | 18.65      | 0.27  | 0.00           | 0                | 55,000.00     |
| € / R            | On 13/12/2019 | Foreign Exchange Future |        |            | 16.89980    |       | 16.89980   |           | 16.81330     | 16.81330       |                   | 16.36      | 0.00  | 0.00           | 0                | 277.00        |
| € / R            | On 13/12/2019 | Foreign Exchange Future | 13.73  | Put        | 88.75030    |       | 0.08875    |           | 101.25500    | 0.10126        | 88.750            | 14.92      | 0.07  | 0.00           | 0                | 17,150.00     |
| € / R            | On 13/12/2019 | Foreign Exchange Future | 16.15  | Put        | 697.05150   |       | 0.69705    |           | 749.28620    | 0.74929        | 697.051           | 15.43      | 0.36  | 0.00           | 0                | 17,150.00     |
| € / R            | On 13/12/2019 | Foreign Exchange Future | 20.62  | Call       | 364.64740   |       | 0.36465    |           | 370.17570    | 0.37018        | 364.647           | 20.86      | 0.20  | 0.00           | 0                | 17,150.00     |
| € / R            | On 16/03/2020 | Foreign Exchange Future |        |            | 17.19810    |       | 17.19810   |           | 17.11210     | 17.11210       |                   | 16.70      | 0.00  | 0.00           | 0                | 0.00          |
| 5Y STND          | On 21/12/2021 | Interest Rate Swap      |        |            | 97.34000    |       | 97.34000   |           | 97.38000     | 97.38000       |                   |            | 0.00  | 0.00           | 0                | 51.00         |
| AL37             | On 07/02/2019 | Index Future            |        |            | 609.64700   |       | 609.64700  |           | 609.52300    | 609.52300      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL37             | On 02/05/2019 | Index Future            |        |            | 620.36300   |       | 620.36300  |           | 620.23900    | 620.23900      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL37             | On 01/08/2019 | Index Future            |        |            | 632.65400   |       | 632.65400  |           | 632.53800    | 632.53800      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 07/02/2019 | Index Future            |        |            | 704.24300   |       | 704.24300  |           | 704.22700    | 704.22700      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 02/05/2019 | Index Future            |        |            | 716.62100   |       | 716.62100  |           | 716.60900    | 716.60900      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 01/08/2019 | Index Future            |        |            | 730.82000   |       | 730.82000  |           | 730.81800    | 730.81800      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ALBI             | On 07/02/2019 | Index Future            |        |            | 638.64300   |       | 638.64300  |           | 638.98600    | 638.98600      |                   |            | 0.00  | 0.00           | 0                | 910.00        |
| ALBI             | On 02/05/2019 | Index Future            |        |            | 649.86800   |       | 649.86800  |           | 650.22000    | 650.22000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ALBI             | On 01/08/2019 | Index Future            |        |            | 662.74500   |       | 662.74500  |           | 663.11300    | 663.11300      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AU\$ / R         | On 14/12/2018 | Foreign Exchange Future |        |            | 10.11920    |       | 10.11920   |           | 10.10480     | 10.10480       |                   | 12.26      | 0.00  | 3,541,720.00   | 350              | 19,842.00     |
| AU\$ / R         | On 18/03/2019 | Foreign Exchange Future |        |            | 10.25150    |       | 10.25150   |           | 10.23650     | 10.23650       |                   | 12.64      | 0.00  | 1,537,725.00   | 150              | 324.00        |
| AU\$ / R         | On 14/06/2019 | Foreign Exchange Future |        |            | 10.37940    |       | 10.37940   |           | 10.36500     | 10.36500       |                   | 13.10      | 0.00  | 0.00           | 0                | 4,934.00      |
| AU\$ / R         | On 16/09/2019 | Foreign Exchange Future |        |            | 10.51910    |       | 10.51910   |           | 10.50430     | 10.50430       |                   | 13.46      | 0.00  | 0.00           | 0                | 0.00          |
| AU\$ / R         | On 13/12/2019 | Foreign Exchange Future |        |            | 10.65380    |       | 10.65380   |           | 10.63660     | 10.63660       |                   | 13.78      | 0.00  | 8,523,040.00   | 800              | 400.00        |
| AU\$ / R         | On 13/12/2019 | Foreign Exchange Future | 11.00  | Call       | 466.58440   |       | 0.46658    |           | 0.00000      | 0.00000        | 466.584           | 14.30      | 0.44  | 9,328,650.38   | 2,000            | 1,000.00      |
| AU\$ / R         | On 16/03/2020 | Foreign Exchange Future |        |            | 10.80560    |       | 10.80560   |           | 10.79070     | 10.79070       |                   | 14.34      | 0.00  | 0.00           | 0                | 0.00          |

| Contract Details | Strike        | Call / Put              | MTM       | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta    | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|----------|-------------|------------------|---------------|
| CAD/ R           | On 14/12/2018 | Foreign Exchange Future | 10.39470  | 10.39470  | 10.39960   | 10.39960  | 13.00        | 0.00           | 3,638,145.00      | 350        | 1,050.00 |             |                  |               |
| CAD/ R           | On 18/03/2019 | Foreign Exchange Future | 10.53450  | 10.53450  | 10.54020   | 10.54020  | 13.55        | 0.00           | 1,053,450.00      | 100        | 150.00   |             |                  |               |
| CAD/ R           | On 14/06/2019 | Foreign Exchange Future | 10.66450  | 10.66450  | 10.67060   | 10.67060  | 14.00        | 0.00           | 0.00              | 0          | 0.00     |             |                  |               |
| CAD/ R           | On 16/09/2019 | Foreign Exchange Future | 10.68080  | 10.68080  | 10.68680   | 10.68680  | 14.42        | 0.00           | 0.00              | 0          | 250.00   |             |                  |               |
| CAD/ R           | On 13/12/2019 | Foreign Exchange Future | 10.81900  | 10.81900  | 10.82510   | 10.82510  | 14.75        | 0.00           | 0.00              | 0          | 0.00     |             |                  |               |
| CAD/ R           | On 16/03/2020 | Foreign Exchange Future | 10.95310  | 10.95310  | 10.95870   | 10.95870  | 15.23        | 0.00           | 0.00              | 0          | 0.00     |             |                  |               |
| CF CANDO CAHF    | On 18/03/2019 | Can-Do Future           | 75.35000  | 75.35000  | 75.56000   | 75.56000  | 0.00         | 0.00           | 1,116,100.00      | 10,000     | 0.00     |             |                  |               |
| CHF / R          | On 14/12/2018 | Foreign Exchange Future | 13.79880  | 13.79880  | 13.75050   | 13.75050  | 16.07        | 0.00           | 1,379,880.00      | 100        | 1,166.00 |             |                  |               |
| CHF / R          | On 18/03/2019 | Foreign Exchange Future | 14.09340  | 14.09340  | 14.04500   | 14.04500  | 15.52        | 0.00           | 0.00              | 0          | 0.00     |             |                  |               |
| CHF / R          | On 14/06/2019 | Foreign Exchange Future | 14.37100  | 14.37100  | 14.32430   | 14.32430  | 16.29        | 0.00           | 0.00              | 0          | 150.00   |             |                  |               |
| CHF / R          | On 16/09/2019 | Foreign Exchange Future | 14.67790  | 14.67790  | 14.62970   | 14.62970  | 17.03        | 0.00           | 0.00              | 0          | 0.00     |             |                  |               |
| CHF / R          | On 13/12/2019 | Foreign Exchange Future | 14.96830  | 14.96830  | 14.91730   | 14.91730  | 17.36        | 0.00           | 0.00              | 0          | 0.00     |             |                  |               |
| CHF / R          | On 16/03/2020 | Foreign Exchange Future | 15.58430  | 15.58430  | 15.52820   | 15.52820  | 17.93        | 0.00           | 0.00              | 0          | 0.00     |             |                  |               |
| CNH / R          | On 14/12/2018 | Foreign Exchange Future | 2.00760   | 2.00760   | 1.99100    | 1.99100   | 13.68        | 0.00           | 0.00              | 0          | 0.00     |             |                  |               |
| CNH / R          | On 18/03/2019 | Foreign Exchange Future | 2.02670   | 2.02670   | 2.00920    | 2.00920   | 14.50        | 0.00           | 0.00              | 0          | 0.00     |             |                  |               |
| CNH / R          | On 14/06/2019 | Foreign Exchange Future | 2.04590   | 2.04590   | 2.02800    | 2.02800   | 14.77        | 0.00           | 0.00              | 0          | 0.00     |             |                  |               |
| DKK / R          | On 14/12/2018 | Foreign Exchange Future | 2.10480   | 2.10480   | 2.09430    | 2.09430   | 13.89        | 0.00           | 0.00              | 0          | 140.00   |             |                  |               |
| DKK / R          | On 18/03/2019 | Foreign Exchange Future | 2.14760   | 2.14760   | 2.13670    | 2.13670   | 14.22        | 0.00           | 0.00              | 0          | 0.00     |             |                  |               |
| DKK / R          | On 14/06/2019 | Foreign Exchange Future | 2.18930   | 2.18930   | 2.17830    | 2.17830   | 14.73        | 0.00           | 547,325.00        | 250        | 250.00   |             |                  |               |
| DKK / R          | On 16/09/2019 | Foreign Exchange Future | 2.23460   | 2.23460   | 2.22380    | 2.22380   | 15.23        | 0.00           | 0.00              | 0          | 0.00     |             |                  |               |
| DKK / R          | On 13/12/2019 | Foreign Exchange Future | 2.35460   | 2.35460   | 2.34290    | 2.34290   | 15.91        | 0.00           | 0.00              | 0          | 0.00     |             |                  |               |
| DKK / R          | On 16/03/2020 | Foreign Exchange Future | 2.40380   | 2.40380   | 2.39240    | 2.39240   | 16.45        | 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           | 0.00              | 0          | 0.00     |             |                  |               |
| ES23             | On 25/01/2023 | Price Contribution      | 100.00000 | 100.00000 | 100.00000  | 100.00000 | 0.00         | 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           | 0.00              | 0          | 0.00     |             |                  |               |
| ES26             | On 25/01/2023 | Price Contribution      | 100.00000 | 100.00000 | 100.00000  | 100.00000 | 0.00         | 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           | 0.00              | 0          | 0.00     |             |                  |               |
| ES33             | On 07/02/2019 | Bond Future             | 11.03765  | 77.73026  | 11.03375   | 77.75287  | 0.00         | 0.00           | 0.00              | 0          | 494.00   |             |                  |               |
| ES33             | On 02/05/2019 | Bond Future             | 11.13489  | 75.30516  | 11.13078   | 75.32864  | 0.00         | 0.00           | 0.00              | 0          | 0.00     |             |                  |               |
| ES33             | On 01/08/2019 | Bond Future             | 11.23252  | 76.79824  | 11.22806   | 76.82333  | 0.00         | 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           | 0.00              | 0          | 0.00     |             |                  |               |
| ES33A            | On 15/09/2033 | Price Contribution      | 100.00000 | 100.00000 | 100.00000  | 100.00000 | 0.00         | 0.00           | 0.00              | 0          | 0.00     |             |                  |               |

| Contract Details | Strike        | Call / Put              | MTM | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ES42             | On 07/02/2019 | Bond Future             |     | 11.26828  | 79.90545   |           | 11.25918     | 79.96550       |                   |            | 0.00  | 0.00        | 0                | 5,169.00      |
| ES42             | On 02/05/2019 | Bond Future             |     | 11.36558  | 77.04942   |           | 11.35611     | 77.11096       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 01/08/2019 | Bond Future             |     | 11.46164  | 78.57748   |           | 11.45165     | 78.64146       |                   |            | 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                    |     | 632.14600 | 632.14600  |           | 632.50300    | 632.50300      |                   |            | 0.00  | 0.00        | 0                | 452.00        |
| GOVI             | On 02/05/2019 | GOVI                    |     | 643.25600 | 643.25600  |           | 643.62300    | 643.62300      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 01/08/2019 | GOVI                    |     | 656.00100 | 656.00100  |           | 656.38500    | 656.38500      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 14/12/2018 | Foreign Exchange Future |     | 1.75870   | 1.75870    |           | 1.75380      | 1.75380        |                   | 15.60      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 18/03/2019 | Foreign Exchange Future |     | 1.78170   | 1.78170    |           | 1.77770      | 1.77770        |                   | 16.59      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 14/06/2019 | Foreign Exchange Future |     | 1.80380   | 1.80380    |           | 1.79990      | 1.79990        |                   | 16.84      | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 07/02/2019 | Bond Future             |     | 132.38406 | 132.38406  |           | 132.30444    | 132.30444      |                   |            | 0.00  | 0.00        | 0                | 355.00        |
| I2025            | On 02/05/2019 | Bond Future             |     | 134.74083 | 134.74083  |           | 134.66049    | 134.66049      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 01/08/2019 | Bond Future             |     | 137.39599 | 137.39599  |           | 137.31609    | 137.31609      |                   |            | 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             |     | 100.29670 | 100.29670  |           | 100.29364    | 100.29364      |                   |            | 0.00  | 0.00        | 0                | 2,954.00      |
| I2029            | On 02/05/2019 | Bond Future             |     | 101.00925 | 101.00925  |           | 101.00656    | 101.00656      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 01/08/2019 | Bond Future             |     | 103.03479 | 103.03479  |           | 103.03358    | 103.03358      |                   |            | 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             |     | 102.48189 | 102.48189  |           | 102.47847    | 102.47847      |                   |            | 0.00  | 0.00        | 0                | 6,770.00      |
| I2033            | On 02/05/2019 | Bond Future             |     | 103.16088 | 103.16088  |           | 103.15795    | 103.15795      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 01/08/2019 | Bond Future             |     | 105.22948 | 105.22948  |           | 105.22813    | 105.22813      |                   |            | 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             |     | 120.04748 | 120.04748  |           | 119.86239    | 119.86239      |                   |            | 0.00  | 0.00        | 0                | 9,912.00      |
| I2038            | On 02/05/2019 | Bond Future             |     | 122.18468 | 122.18468  |           | 121.99674    | 121.99674      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 01/08/2019 | Bond Future             |     | 124.58227 | 124.58227  |           | 124.39246    | 124.39246      |                   |            | 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             |     | 114.49998 | 114.49998  |           | 113.53151    | 113.53151      |                   |            | 0.00  | 0.00        | 0                | 12,458.00     |
| I2046            | On 02/05/2019 | Bond Future             |     | 114.85231 | 114.85231  |           | 113.86738    | 113.86738      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 01/08/2019 | Bond Future             |     | 117.15559 | 117.15559  |           | 116.15249    | 116.15249      |                   |            | 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             |     | 117.06347 | 117.06347  |           | 117.05937    | 117.05937      |                   |            | 0.00  | 0.00        | 0                | 10,349.00     |
| I2050            | On 02/05/2019 | Bond Future             |     | 119.14747 | 119.14747  |           | 119.14408    | 119.14408      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 01/08/2019 | Bond Future             |     | 119.71825 | 119.71825  |           | 119.71644    | 119.71644      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put              | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| IGOV             | On 07/02/2019 | Index Future            | 253.55800 |       | 253.55800  |           | 253.40900    | 253.40900      |                   |            | 0.00  | 0.00        | 0                | 528.00        |
| IGOV             | On 02/05/2019 | Index Future            | 258.07100 |       | 258.07100  |           | 257.92100    | 257.92100      |                   |            | 0.00  | 0.00        | 0                | 215.00        |
| IGOV             | On 01/08/2019 | Index Future            | 263.24500 |       | 263.24500  |           | 263.09500    | 263.09500      |                   |            | 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                | 20,000.00     |
| 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 | 0.13360   |       | 0.13360    |           | 0.13320      | 0.13320        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| KES / R          | On 18/03/2019 | Foreign Exchange Future | 0.13300   |       | 0.13300    |           | 0.13210      | 0.13210        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| KES / R          | On 14/06/2019 | Foreign Exchange Future | 0.13210   |       | 0.13210    |           | 0.13110      | 0.13110        |                   |            | 0.00  | 0.00        | 0                | 2,166.00      |
| KES / R          | On 16/09/2019 | Foreign Exchange Future | 0.13120   |       | 0.13120    |           | 0.13090      | 0.13090        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| KES / R          | On 13/12/2019 | Foreign Exchange Future | 0.13020   |       | 0.13020    |           | 0.12980      | 0.12980        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| KES / R          | On 16/03/2020 | Foreign Exchange Future | 0.12910   |       | 0.12910    |           | 0.12880      | 0.12880        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| NOK/R            | On 14/12/2018 | Foreign Exchange Future | 1.62380   |       | 1.62380    |           | 1.60710      | 1.60710        |                   | 12.55      | 0.00  | 0.00        | 0                | 0.00          |
| NOK/R            | On 18/03/2019 | Foreign Exchange Future | 1.64920   |       | 1.64920    |           | 1.63220      | 1.63220        |                   | 13.30      | 0.00  | 0.00        | 0                | 0.00          |
| NOK/R            | On 14/06/2019 | Foreign Exchange Future | 1.67360   |       | 1.67360    |           | 1.65640      | 1.65640        |                   | 13.56      | 0.00  | 0.00        | 0                | 0.00          |
| NZ\$ / R         | On 14/12/2018 | Foreign Exchange Future | 9.52800   |       | 9.52800    |           | 9.49440      | 9.49440        |                   | 12.53      | 0.00  | 0.00        | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2019 | Foreign Exchange Future | 9.65180   |       | 9.65180    |           | 9.61730      | 9.61730        |                   | 12.71      | 0.00  | 0.00        | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2019 | Foreign Exchange Future | 9.77290   |       | 9.77290    |           | 9.73830      | 9.73830        |                   | 13.16      | 0.00  | 0.00        | 0                | 0.00          |
| NZ\$ / R         | On 16/09/2019 | Foreign Exchange Future | 9.90520   |       | 9.90520    |           | 9.86990      | 9.86990        |                   | 13.91      | 0.00  | 0.00        | 0                | 0.00          |
| NZ\$ / R         | On 13/12/2019 | Foreign Exchange Future | 10.39130  |       | 10.39130   |           | 10.35290     | 10.35290       |                   | 14.89      | 0.00  | 0.00        | 0                | 0.00          |
| NZ\$ / R         | On 16/03/2020 | Foreign Exchange Future | 10.53290  |       | 10.53290   |           | 10.49390     | 10.49390       |                   | 15.47      | 0.00  | 0.00        | 0                | 0.00          |
| PULA / R         | On 14/12/2018 | Foreign Exchange Future | 1.31270   |       | 1.31270    |           | 1.30290      | 1.30290        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| PULA / R         | On 18/03/2019 | Foreign Exchange Future | 1.31650   |       | 1.31650    |           | 1.31030      | 1.31030        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| PULA / R         | On 14/06/2019 | Foreign Exchange Future | 1.32010   |       | 1.32010    |           | 1.31640      | 1.31640        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| QUANTO £ / \$    | On 14/12/2018 | Foreign Exchange Future | 1.27560   |       | 1.27560    |           | 1.27320      | 1.27320        |                   |            | 0.00  | 0.00        | 0                | 250.00        |
| QUANTO £ / \$    | On 18/03/2019 | Foreign Exchange Future | 1.28220   |       | 1.28220    |           | 1.28000      | 1.28000        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| QUANTO £ / \$    | On 14/06/2019 | Foreign Exchange Future | 1.28790   |       | 1.28790    |           | 1.28570      | 1.28570        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| QUANTO £ / \$    | On 16/09/2019 | Foreign Exchange Future | 1.29410   |       | 1.29410    |           | 1.29190      | 1.29190        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| QUANTO £ / \$    | On 13/12/2019 | Foreign Exchange Future | 1.29980   |       | 1.29980    |           | 1.29770      | 1.29770        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| QUANTO £ / \$    | On 16/03/2020 | Foreign Exchange Future | 1.30590   |       | 1.30590    |           | 1.30410      | 1.30410        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| QUANTO € / \$    | On 14/12/2018 | Foreign Exchange Future | 1.13960   |       | 1.13960    |           | 1.13570      | 1.13570        |                   |            | 0.00  | 0.00        | 0                | 55.00         |
| QUANTO € / \$    | On 18/03/2019 | Foreign Exchange Future | 1.14960   |       | 1.14960    |           | 1.14570      | 1.14570        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| QUANTO € / \$    | On 14/06/2019 | Foreign Exchange Future | 1.15860   |       | 1.15860    |           | 1.15480      | 1.15480        |                   |            | 0.00  | 0.00        | 0                | 582.00        |
| QUANTO € / \$    | On 16/09/2019 | Foreign Exchange Future | 1.16870   |       | 1.16870    |           | 1.16490      | 1.16490        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| QUANTO € / \$    | On 13/12/2019 | Foreign Exchange Future | 1.17780   |       | 1.17780    |           | 1.17400      | 1.17400        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| QUANTO € / \$    | On 16/03/2020 | Foreign Exchange Future | 1.18420   |       | 1.18420    |           | 1.18040      | 1.18040        |                   |            | 0.00  | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put              | MTM   | Yield   | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|---------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R / ¥EN          | On 14/12/2018 | Foreign Exchange Future |       | 8.21430 | 8.21430     | 0.12157   | 8.27700      | 8.27700        |                   | 18.30      | 0.00  | 0.00          | 0                | 0.00          |
| R186             | On 07/02/2019 | Bond Future             |       | 8.94115 | 110.16900   |           | 8.94701      | 110.13461      |                   | 6.51       | 0.00  | 15,423,660.00 | 140              | 70,116.00     |
| R186             | On 07/02/2019 | Bond Future             | 8.30  | Call    | 113.20000   | 0.11320   | 113.57000    | 0.11357        | 113.200           | 5.98       | 0.09  | 0.00          | 0                | 210.00        |
| R186             | On 07/02/2019 | Bond Future             | 8.50  | Call    | 282.01000   | 0.28201   | 281.49000    | 0.28149        | 282.010           | 6.12       | 0.18  | 0.00          | 0                | 1,000.00      |
| R186             | On 07/02/2019 | Bond Future             | 8.77  | Call    | 746.50000   | 0.74650   | 742.32000    | 0.74232        | 746.500           | 6.35       | 0.37  | 0.00          | 0                | 1,170.00      |
| R186             | On 07/02/2019 | Bond Future             | 9.10  | Put     | 809.24000   | 0.80924   | 831.16000    | 0.83116        | 809.240           | 6.59       | 0.38  | 0.00          | 0                | 1,000.00      |
| R186             | On 07/02/2019 | Bond Future             | 9.20  | Call    | 2,125.41000 | 2.12541   | 2,110.06000  | 2.11006        | 2,125.410         | 6.67       | 0.69  | 0.00          | 0                | 3,000.00      |
| R186             | On 07/02/2019 | Bond Future             | 9.23  | Call    | 2,248.84000 | 2.24884   | 2,232.64000  | 2.23264        | 2,248.840         | 6.69       | 0.71  | 0.00          | 0                | 3,000.00      |
| R186             | On 07/02/2019 | Bond Future             | 9.27  | Call    | 2,419.08000 | 2.41908   | 2,401.77000  | 2.40177        | 2,419.080         | 6.73       | 0.74  | 0.00          | 0                | 1,170.00      |
| R186             | On 07/02/2019 | Bond Future             | 9.30  | Put     | 470.70000   | 0.47070   | 486.97000    | 0.48697        | 470.700           | 6.77       | 0.25  | 0.00          | 0                | 5,000.00      |
| R186             | On 07/02/2019 | Bond Future             | 9.38  | Call    | 2,913.25000 | 2.91325   | 2,893.08000  | 2.89308        | 2,913.250         | 6.87       | 0.79  | 0.00          | 0                | 6,000.00      |
| R186             | On 07/02/2019 | Bond Future             | 9.50  | Put     | 266.63000   | 0.26663   | 278.03000    | 0.27803        | 266.630           | 7.01       | 0.15  | 0.00          | 0                | 5,000.00      |
| R186             | On 07/02/2019 | Bond Future             | 9.90  | Put     | 79.95000    | 0.07995   | 84.80000     | 0.08480        | 79.950            | 7.52       | 0.05  | 0.00          | 0                | 1,000.00      |
| R186             | On 07/02/2019 | Bond Future             | 9.92  | Put     | 75.15000    | 0.07515   | 79.78000     | 0.07978        | 75.150            | 7.55       | 0.05  | 0.00          | 0                | 1,170.00      |
| R186             | On 02/05/2019 | Bond Future             |       |         | 8.99520     | 112.10567 | 9.00122      | 112.07125      |                   | 6.66       | 0.00  | 0.00          | 0                | 3,050.00      |
| R186             | On 02/05/2019 | Bond Future             | 8.50  | Call    | 723.80000   | 0.72380   | 719.51000    | 0.71951        | 723.800           | 6.26       | 0.27  | 0.00          | 0                | 7,000.00      |
| R186             | On 02/05/2019 | Bond Future             | 8.62  | Call    | 950.57000   | 0.95057   | 944.89000    | 0.94489        | 950.570           | 6.37       | 0.33  | 0.00          | 0                | 90.00         |
| R186             | On 02/05/2019 | Bond Future             | 8.65  | Call    | 1,013.31000 | 1.01331   | 1,007.25000  | 1.00725        | 1,013.310         | 6.39       | 0.34  | 0.00          | 0                | 3,250.00      |
| R186             | On 02/05/2019 | Bond Future             | 8.70  | Call    | 1,123.58000 | 1.12358   | 1,116.87000  | 1.11687        | 1,123.580         | 6.44       | 0.36  | 0.00          | 0                | 200.00        |
| R186             | On 02/05/2019 | Bond Future             | 8.80  | Call    | 1,362.56000 | 1.36256   | 1,354.46000  | 1.35446        | 1,362.560         | 6.52       | 0.41  | 0.00          | 0                | 7,500.00      |
| R186             | On 02/05/2019 | Bond Future             | 9.00  | Call    | 1,916.48000 | 1.91648   | 1,905.32000  | 1.90532        | 1,916.480         | 6.66       | 0.51  | 0.00          | 0                | 7,000.00      |
| R186             | On 02/05/2019 | Bond Future             | 9.20  | Call    | 2,575.43000 | 2.57543   | 2,561.04000  | 2.56104        | 2,575.430         | 6.82       | 0.60  | 0.00          | 0                | 90.00         |
| R186             | On 02/05/2019 | Bond Future             | 9.25  | Call    | 2,754.48000 | 2.75448   | 2,739.28000  | 2.73928        | 2,754.480         | 6.86       | 0.62  | 0.00          | 0                | 3,250.00      |
| R186             | On 02/05/2019 | Bond Future             | 9.30  | Call    | 2,943.61000 | 2.94361   | 2,927.63000  | 2.92763        | 2,943.610         | 6.92       | 0.65  | 0.00          | 0                | 200.00        |
| R186             | On 02/05/2019 | Bond Future             | 9.75  | Put     | 629.19000   | 0.62919   | 641.38000    | 0.64138        | 629.190           | 7.47       | 0.20  | 0.00          | 0                | 7,000.00      |
| R186             | On 02/05/2019 | Bond Future             | 9.96  | Put     | 463.20000   | 0.46320   | 473.08000    | 0.47308        | 463.200           | 7.75       | 0.16  | 0.00          | 0                | 90.00         |
| R186             | On 02/05/2019 | Bond Future             | 10.02 | Put     | 420.24000   | 0.42024   | 429.47000    | 0.42947        | 420.240           | 7.80       | 0.14  | 0.00          | 0                | 3,250.00      |
| R186             | On 02/05/2019 | Bond Future             | 10.07 | Put     | 380.52000   | 0.38052   | 389.14000    | 0.38914        | 380.520           | 7.80       | 0.13  | 0.00          | 0                | 200.00        |
| R186             | On 01/08/2019 | Bond Future             |       |         | 9.04151     | 109.02563 | 9.04752      | 108.99221      |                   | 6.70       | 0.00  | 0.00          | 0                | 0.00          |
| R186             | On 01/08/2019 | Bond Future             | 8.30  | Call    | 667.25000   | 0.66725   | 663.08000    | 0.66308        | 667.250           | 5.99       | 0.22  | 0.00          | 0                | 6,000.00      |
| R186             | On 01/08/2019 | Bond Future             | 9.05  | Call    | 2,402.15000 | 2.40215   | 2,389.96000  | 2.38996        | 2,402.150         | 6.75       | 0.51  | 0.00          | 0                | 6,000.00      |
| R186             | On 01/08/2019 | Bond Future             | 10.08 | Put     | 805.92000   | 0.80592   | 816.71000    | 0.81671        | 805.920           | 7.97       | 0.20  | 0.00          | 0                | 6,000.00      |
| R186             | On 21/12/2026 | Price Contribution      |       |         | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution      |       |         | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution      |       |         | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R197             | On 07/02/2019 | Bond Future             |       |         | 299.01629   | 299.01629 | 299.00971    | 299.00971      |                   |            | 0.00  | 0.00          | 0                | 2,355.00      |
| R197             | On 02/05/2019 | Bond Future             |       |         | 304.33942   | 304.33942 | 304.33418    | 304.33418      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R197             | On 01/08/2019 | Bond Future             |       |         | 302.88211   | 302.88211 | 302.88130    | 302.88130      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution      |       |         | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |



| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R202             | On 07/02/2019 | Bond Future        |        |            | 231.02250   |       | 231.02250  |           | 231.28539    | 231.28539      |                   |            | 0.00  | 0.00          | 0                | 8,990.00      |
| R202             | On 02/05/2019 | Bond Future        |        |            | 235.13543   |       | 235.13543  |           | 235.40396    | 235.40396      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R202             | On 01/08/2019 | Bond Future        |        |            | 235.83469   |       | 235.83469  |           | 236.11227    | 236.11227      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2023            | On 07/02/2019 | Bond Future        |        |            | 8.23981     |       | 101.87003  |           | 8.24567      | 101.85042      |                   | 3.04       | 0.00  | 5,500,981.62  | 54               | 62,183.00     |
| R2023            | On 02/05/2019 | Bond Future        |        |            | 8.27340     |       | 99.73079   |           | 8.27949      | 99.71140       |                   | 3.56       | 0.00  | 0.00          | 0                | 0.00          |
| R2023            | On 01/08/2019 | Bond Future        |        |            | 8.28751     |       | 101.70783  |           | 8.29359      | 101.68955      |                   | 3.48       | 0.00  | 0.00          | 0                | 0.00          |
| R2023            | On 28/02/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2030            | On 07/02/2019 | Bond Future        |        |            | 9.41184     |       | 90.72987   |           | 9.40225      | 90.79042       |                   | 9.07       | 0.00  | 0.00          | 0                | 55,285.00     |
| R2030            | On 07/02/2019 | Bond Future        | 8.90   | Call       | 259.89000   |       | 0.25989    |           | 275.63000    | 0.27563        | 259.890           | 8.32       | 0.16  | 0.00          | 0                | 1,320.00      |
| R2030            | On 07/02/2019 | Bond Future        | 9.18   | Call       | 728.79000   |       | 0.72879    |           | 758.77000    | 0.75877        | 728.790           | 8.71       | 0.34  | 0.00          | 0                | 4,000.00      |
| R2030            | On 07/02/2019 | Bond Future        | 9.60   | Call       | 2,060.80000 |       | 2.06080    |           | 2,109.73000  | 2.10973        | 2,060.800         | 9.19       | 0.64  | 0.00          | 0                | 1,320.00      |
| R2030            | On 07/02/2019 | Bond Future        | 9.68   | Call       | 2,395.16000 |       | 2.39516    |           | 2,446.63000  | 2.44663        | 2,395.160         | 9.28       | 0.69  | 0.00          | 0                | 4,000.00      |
| R2030            | On 07/02/2019 | Bond Future        | 10.20  | Put        | 184.27000   |       | 0.18427    |           | 183.48000    | 0.18348        | 184.270           | 10.15      | 0.10  | 0.00          | 0                | 4,000.00      |
| R2030            | On 02/05/2019 | Bond Future        |        |            | 9.47000     |       | 92.32493   |           | 9.46000      | 92.38705       |                   | 9.20       | 0.00  | 0.00          | 0                | 0.00          |
| R2030            | On 02/05/2019 | Bond Future        | 8.90   | Call       | 723.31000   |       | 0.72331    |           | 744.23000    | 0.74423        | 723.310           | 8.53       | 0.25  | 0.00          | 0                | 3,000.00      |
| R2030            | On 02/05/2019 | Bond Future        | 9.40   | Call       | 1,936.23000 |       | 1.93623    |           | 1,973.33000  | 1.97333        | 1,936.230         | 9.10       | 0.48  | 0.00          | 0                | 3,000.00      |
| R2030            | On 02/05/2019 | Bond Future        | 10.20  | Put        | 764.25000   |       | 0.76425    |           | 756.73000    | 0.75673        | 764.250           | 10.14      | 0.22  | 0.00          | 0                | 3,000.00      |
| R2030            | On 01/08/2019 | Bond Future        |        |            | 9.52550     |       | 90.14986   |           | 9.51489      | 90.21459       |                   | 9.22       | 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        |        |            | 9.62969     |       | 92.88140   |           | 9.62017      | 92.94648       |                   | 9.92       | 0.00  | 2,229,153.60  | 24               | 42,380.00     |
| R2032            | On 02/05/2019 | Bond Future        |        |            | 9.68781     |       | 90.35724   |           | 9.67791      | 90.42397       |                   | 10.37      | 0.00  | 0.00          | 0                | 0.00          |
| R2032            | On 01/08/2019 | Bond Future        |        |            | 9.74173     |       | 92.14878   |           | 9.73128      | 92.21821       |                   | 9.92       | 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        |        |            | 9.75051     |       | 97.00681   |           | 9.74614      | 97.04006       |                   | 10.56      | 0.00  | 0.00          | 0                | 71,612.00     |
| R2035            | On 02/05/2019 | Bond Future        |        |            | 9.80579     |       | 94.21159   |           | 9.80122      | 94.24595       |                   | 11.09      | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 01/08/2019 | Bond Future        |        |            | 9.85804     |       | 96.07936   |           | 9.85313      | 96.11582       |                   | 10.61      | 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        |        |            | 9.81662     |       | 89.26065   |           | 9.81219      | 89.29457       |                   | 11.62      | 0.00  | 1,338,909.75  | 15               | 57,016.00     |
| R2037            | On 02/05/2019 | Bond Future        |        |            | 9.87426     |       | 90.82995   |           | 9.86964      | 90.86492       |                   | 11.65      | 0.00  | 0.00          | 0                | 0.00          |
| R2037            | On 01/08/2019 | Bond Future        |        |            | 9.93069     |       | 88.37495   |           | 9.92573      | 88.41204       |                   | 11.70      | 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        |        |            | 9.88640     |       | 92.51131   |           | 9.87685      | 92.58994       |                   | 12.01      | 0.00  | 22,202,714.40 | 240              | 32,426.00     |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2040            | On 02/05/2019 | Bond Future        |        |            | 9.94372     |       | 94.13777   |             | 9.93384      | 94.21823       |                   | 12.05      | 0.00  | 0.00           | 0                | 0.00          |
| R2040            | On 02/05/2019 | Bond Future        | 9.60   | Call       | 1,604.63000 |       | 1.60463    | 1,642.11000 | 1.64211      | 1,604.630      |                   | 11.53      | 0.36  | 0.00           | 0                | 1,150.00      |
| R2040            | On 02/05/2019 | Bond Future        | 10.20  | Call       | 4,055.78000 |       | 4.05578    | 4,115.63000 | 4.11563      | 4,055.780      |                   | 12.30      | 0.63  | 0.00           | 0                | 1,150.00      |
| R2040            | On 01/08/2019 | Bond Future        |        |            | 10.00004    |       | 91.49796   | 9.98966     | 91.58153     |                |                   | 12.14      | 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        |        |            | 9.90460     |       | 89.66959   | 9.88480     | 89.83558     |                |                   | 12.61      | 0.00  | 0.00           | 0                | 37,155.00     |
| R2044            | On 02/05/2019 | Bond Future        |        |            | 9.95960     |       | 91.24614   | 9.93920     | 91.41543     |                |                   | 12.67      | 0.00  | 0.00           | 0                | 0.00          |
| R2044            | On 01/08/2019 | Bond Future        |        |            | 10.01359    |       | 88.67417   | 9.99239     | 88.84825     |                |                   | 12.77      | 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        |        |            | 9.88555     |       | 93.18953   | 9.87088     | 93.31591     |                |                   | 12.45      | 0.00  | 1,397,842.95   | 15               | 109,099.00    |
| R2048            | On 02/05/2019 | Bond Future        |        |            | 9.93544     |       | 90.39063   | 9.92032     | 90.51968     |                |                   | 13.13      | 0.00  | 0.00           | 0                | 0.00          |
| R2048            | On 01/08/2019 | Bond Future        |        |            | 9.98279     |       | 92.18267   | 9.96707     | 92.31562     |                |                   | 12.62      | 0.00  | 0.00           | 0                | 0.00          |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R207             | On 07/02/2019 | Bond Future        |        |            | 5.88213     |       | 101.76511  | 5.86560     | 101.77990    |                |                   | 0.30       | 0.00  | 199,459,615.60 | 1,960            | 15,739.00     |
| R207             | On 02/05/2019 | Bond Future        |        |            | 5.27530     |       | 103.55411  | 5.25234     | 103.56971    |                |                   | 0.34       | 0.00  | 0.00           | 0                | 0.00          |
| R207             | On 01/08/2019 | Bond Future        |        |            | 3.66935     |       | 101.96442  | 3.63010     | 101.98190    |                |                   | 0.19       | 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        |        |            | 7.14945     |       | 101.71591  | 7.14349     | 101.72744    |                |                   | 1.11       | 0.00  | 0.00           | 0                | 17,015.00     |
| R208             | On 02/05/2019 | Bond Future        |        |            | 7.07610     |       | 100.10288  | 7.06907     | 100.11514    |                |                   | 1.43       | 0.00  | 0.00           | 0                | 0.00          |
| R208             | On 01/08/2019 | Bond Future        |        |            | 6.92018     |       | 102.08740  | 6.91104     | 102.10142    |                |                   | 1.31       | 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        |        |            | 9.68788     |       | 73.83651   | 9.68340     | 73.86560     |                |                   | 11.87      | 0.00  | 24,218,375.28  | 328              | 120,161.00    |
| R209             | On 07/02/2019 | Bond Future        | 9.04   | Call       | 159.05000   |       | 0.15905    | 166.68000   | 0.16668      | 159.050        |                   | 10.63      | 0.10  | 0.00           | 0                | 4,000.00      |
| R209             | On 07/02/2019 | Bond Future        | 9.54   | Call       | 1,013.82000 |       | 1.01382    | 1,036.35000 | 1.03635      | 1,013.820      |                   | 11.57      | 0.40  | 0.00           | 0                | 4,000.00      |
| R209             | On 07/02/2019 | Bond Future        | 10.20  | Put        | 440.87000   |       | 0.44087    | 443.55000   | 0.44355      | 440.870        |                   | 12.70      | 0.20  | 0.00           | 0                | 4,000.00      |
| R209             | On 02/05/2019 | Bond Future        |        |            | 9.73780     |       | 71.98530   | 9.73314     | 72.01526     |                |                   | 12.53      | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 02/05/2019 | Bond Future        | 9.35   | Call       | 1,186.36000 |       | 1.18636    | 1,203.28000 | 1.20328      | 1,186.360      |                   | 11.98      | 0.34  | 0.00           | 0                | 760.00        |
| R209             | On 02/05/2019 | Bond Future        | 9.95   | Call       | 3,060.49000 |       | 3.06049    | 3,086.28000 | 3.08628      | 3,060.490      |                   | 12.80      | 0.61  | 0.00           | 0                | 760.00        |
| R209             | On 02/05/2019 | Bond Future        | 10.50  | Put        | 800.95000   |       | 0.80095    | 0.00000     | 0.00000      | 800.950        |                   | 13.87      | 0.21  | 176,097,759.71 | 11,560           | 11,560.00     |
| R209             | On 02/05/2019 | Bond Future        | 10.71  | Put        | 601.50000   |       | 0.60150    | 602.04000   | 0.60204      | 601.500        |                   | 14.33      | 0.16  | 0.00           | 0                | 760.00        |
| R209             | On 01/08/2019 | Bond Future        |        |            | 9.78395     |       | 73.41255   | 9.77898     | 73.44421     |                |                   | 12.06      | 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          |

| Contract Details               | Strike        | Call / Put              | MTM       | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value             | Contracts Traded | Open Interest        |
|--------------------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|----------------------|
| R209/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             | 186.57159 |           | 186.57159  |           | 186.71787    | 186.71787      |                   |            | 0.00  | 0.00                    | 0                | 3,308.00             |
| R210                           | On 02/05/2019 | Bond Future             | 187.33720 |           | 187.33720  |           | 187.48697    | 187.48697      |                   |            | 0.00  | 0.00                    | 0                | 0.00                 |
| R210                           | On 01/08/2019 | Bond Future             | 191.09397 |           | 191.09397  |           | 191.24963    | 191.24963      |                   |            | 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             | 155.76984 |           | 155.76984  |           | 155.76654    | 155.76654      |                   |            | 0.00  | 0.00                    | 0                | 4,976.00             |
| R212                           | On 02/05/2019 | Bond Future             | 158.54294 |           | 158.54294  |           | 158.54043    | 158.54043      |                   |            | 0.00  | 0.00                    | 0                | 0.00                 |
| R212                           | On 01/08/2019 | Bond Future             | 161.65102 |           | 161.65102  |           | 161.65082    | 161.65082      |                   |            | 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             | 9.51386   | 85.38696  |            | 9.50432   | 85.44615     |                |                   | 9.54       | 0.00  | 0.00                    | 0                | 32,397.00            |
| R213                           | On 02/05/2019 | Bond Future             | 9.56680   | 83.33834  |            | 9.55689   | 83.39900     |                |                   | 10.14      | 0.00  | 0.00                    | 0                | 0.00                 |
| R213                           | On 01/08/2019 | Bond Future             | 9.61579   | 84.99047  |            | 9.60533   | 85.05358     |                |                   | 9.77       | 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             | 9.86515   | 72.92804  |            | 9.85560   | 72.99244     |                |                   | 12.78      | 0.00  | 0.00                    | 0                | 29,921.00            |
| R214                           | On 02/05/2019 | Bond Future             | 9.91462   | 70.91388  |            | 9.90475   | 70.97986     |                |                   | 13.43      | 0.00  | 0.00                    | 0                | 0.00                 |
| R214                           | On 01/08/2019 | Bond Future             | 9.96148   | 72.31974  |            | 9.95117   | 72.38808     |                |                   | 12.90      | 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 | 10.06780  | 10.06780  |            | 10.02800  | 10.02800     |                |                   | 13.40      | 0.00  | 0.00                    | 0                | 0.00                 |
| SGD / R                        | On 18/03/2019 | Foreign Exchange Future | 10.20620  | 10.20620  |            | 10.16540  | 10.16540     |                |                   | 13.85      | 0.00  | 0.00                    | 0                | 0.00                 |
| SGD / R                        | On 14/06/2019 | Foreign Exchange Future | 10.34240  | 10.34240  |            | 10.30060  | 10.30060     |                |                   | 14.34      | 0.00  | 0.00                    | 0                | 0.00                 |
| TRY / R                        | On 14/12/2018 | Foreign Exchange Future | 2.51650   | 2.51650   |            | 2.58290   | 2.58290      |                |                   | 20.06      | 0.00  | 0.00                    | 0                | 0.00                 |
| TRY / R                        | On 18/03/2019 | Foreign Exchange Future | 2.41710   | 2.41710   |            | 2.48230   | 2.48230      |                |                   | 19.98      | 0.00  | 33,839,400.00           | 14,000           | 14,000.00            |
| TRY / R                        | On 14/06/2019 | Foreign Exchange Future | 2.32930   | 2.32930   |            | 2.39580   | 2.39580      |                |                   | 20.49      | 0.00  | 0.00                    | 0                | 0.00                 |
| <b>Total for Derivatives :</b> |               |                         |           |           |            |           |              |                |                   |            |       | <b>4,097,757,628.09</b> | <b>309,538</b>   | <b>11 075 107.00</b> |
| <b>Grand Total:</b>            |               |                         |           |           |            |           |              |                |                   |            |       | <b>4,097,757,628.09</b> | <b>309,538</b>   | <b>11 075 107.00</b> |