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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/12/2018

| 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 |
|--------------------|---------------|-------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | |
| \$ / R | On 06/12/2018 | Any day expiry | 14.17950 | 14.17950 | | 13.80960 | 13.80960 | | 24.91 | 0.00 | 423,000,000.00 | 30,000 | 0.00 |
| \$ / R | On 07/12/2018 | Any day expiry | 14.18430 | 14.18430 | | 13.80960 | 13.80960 | | 25.59 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 07/12/2018 | Any day expiry | 13.50 | Put | 0.09620 | 0.00010 | 8.38020 | 0.00838 | 0.096 | 31.76 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 07/12/2018 | Any day expiry | 13.75 | Put | 1.78580 | 0.00179 | 52.14540 | 0.05215 | 1.786 | 29.56 | 0.02 | 0 | 125.00 |
| \$ / R | On 07/12/2018 | Any day expiry | 14.07 | Call | 148.84980 | 0.14885 | 15.82860 | 0.01583 | 148.850 | 26.74 | 0.72 | 0 | 125.00 |
| \$ / R | On 07/12/2018 | Any day expiry | 14.50 | Call | 11.01660 | 0.01102 | 1.27530 | 0.00128 | 11.017 | 32.32 | 0.10 | 0 | 125.00 |
| \$ / R | On 11/12/2018 | Any day expiry | | | 14.18120 | 14.18120 | 13.81450 | 13.81450 | 19.95 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/12/2018 | Any day expiry | 13.65 | Put | 12.00170 | 0.01200 | 62.60870 | 0.06261 | 12.002 | 22.49 | 0.07 | 0 | 20,000.00 |
| \$ / R | On 11/12/2018 | Any day expiry | 13.86 | Put | 34.83430 | 0.03483 | 147.62910 | 0.14763 | 34.834 | 21.52 | 0.18 | 0 | 7,500.00 |
| \$ / R | On 11/12/2018 | Any day expiry | 15.08 | Call | 5.31480 | 0.00531 | 0.97430 | 0.00097 | 5.315 | 27.71 | 0.03 | 0 | 7,500.00 |
| \$ / R | On 11/12/2018 | Any day expiry | 15.69 | Call | 0.94980 | 0.00095 | 0.13500 | 0.00014 | 0.950 | 33.63 | 0.01 | 0 | 20,000.00 |
| \$ / R | On 12/12/2018 | Any day expiry | | | 14.18280 | 14.18280 | 13.81610 | 13.81610 | 20.14 | 0.00 | 0.00 | 0 | 3,672.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | | | 14.18620 | 14.18620 | 13.81930 | 13.81930 | 20.34 | 0.00 | 1,480,386,714.80 | 104,354 | 609,916.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 11.64 | Put | 0.02810 | 0.00003 | 0.00000 | 0.00000 | 0.028 | 37.16 | 0.00 | 0 | 2,764.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 11.75 | Put | 0.03680 | 0.00004 | 0.00010 | 0.00000 | 0.037 | 36.13 | 0.00 | 0 | 228,616.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 11.90 | Put | 0.05360 | 0.00005 | 0.00080 | 0.00000 | 0.054 | 34.71 | 0.00 | 0 | 11,300.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|---------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.00 | Put | 0.06920 | 0.00007 | | 0.00300 | 0.00000 | 0.069 | 33.77 | 0.00 | 0.00 | 0 | 174,530.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.02 | Put | 0.07290 | 0.00007 | | 0.00390 | 0.00000 | 0.073 | 33.59 | 0.00 | 0.00 | 0 | 5,500.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.10 | Put | 0.08990 | 0.00009 | | 0.01040 | 0.00001 | 0.090 | 32.83 | 0.00 | 0.00 | 0 | 8,580.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.20 | Put | 0.11730 | 0.00012 | | 0.03230 | 0.00003 | 0.117 | 31.89 | 0.00 | 0.00 | 0 | 7,300.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.25 | Put | 0.13420 | 0.00013 | | 0.05480 | 0.00005 | 0.134 | 31.42 | 0.00 | 0.00 | 0 | 3,300.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.38 | Put | 0.19210 | 0.00019 | | 0.19460 | 0.00019 | 0.192 | 30.20 | 0.00 | 0.00 | 0 | 39,589.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.50 | Put | 0.26980 | 0.00027 | | 0.39950 | 0.00040 | 0.270 | 29.07 | 0.00 | 0.00 | 0 | 26,400.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.50 | Call | 1,686.46980 | 1.68647 | | 1,319.69950 | 1.31970 | 1,686.470 | 29.07 | 1.00 | 0.00 | 0 | 228,616.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.63 | Put | 0.39450 | 0.00039 | | 0.79210 | 0.00079 | 0.395 | 27.85 | 0.00 | 0.00 | 0 | 39,589.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.68 | Put | 0.45810 | 0.00046 | | 1.02670 | 0.00103 | 0.458 | 27.38 | 0.00 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.75 | Put | 0.56660 | 0.00057 | | 1.47060 | 0.00147 | 0.567 | 26.72 | 0.00 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.95 | Put | 1.04990 | 0.00105 | | 3.99220 | 0.00399 | 1.050 | 24.80 | 0.01 | 0.00 | 0 | 500.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.00 | Put | 1.23070 | 0.00123 | | 5.08710 | 0.00509 | 1.231 | 24.32 | 0.01 | 0.00 | 0 | 72,280.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.00 | Call | 1,187.43070 | 1.18743 | | 824.38710 | 0.82439 | 1,187.431 | 24.32 | 0.99 | 0.00 | 0 | 4,500.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.05 | Put | 1.44640 | 0.00145 | | 6.46100 | 0.00646 | 1.446 | 23.83 | 0.01 | 0.00 | 0 | 1,500.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.10 | Put | 1.70420 | 0.00170 | | 8.17790 | 0.00818 | 1.704 | 23.35 | 0.01 | 0.00 | 0 | 11,300.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.20 | Call | 988.58470 | 0.98858 | | 632.45690 | 0.63246 | 988.585 | 22.39 | 0.99 | 0.00 | 0 | 5,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.22 | Put | 2.55370 | 0.00255 | | 14.43510 | 0.01444 | 2.554 | 22.19 | 0.02 | 0.00 | 0 | 5,500.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.25 | Put | 2.83230 | 0.00283 | | 16.56260 | 0.01656 | 2.832 | 21.90 | 0.02 | 0.00 | 0 | 17,800.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.25 | Call | 939.03230 | 0.93903 | | 585.86260 | 0.58586 | 939.032 | 21.90 | 0.98 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.32 | Put | 3.62050 | 0.00362 | | 22.65780 | 0.02266 | 3.621 | 21.23 | 0.02 | 0.00 | 0 | 13,650.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.33 | Put | 3.75140 | 0.00375 | | 23.67420 | 0.02367 | 3.751 | 21.13 | 0.02 | 0.00 | 0 | 135,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.45 | Call | 741.99600 | 0.74200 | | 408.67910 | 0.40868 | 741.996 | 19.97 | 0.97 | 0.00 | 0 | 500.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.45 | Put | 5.79600 | 0.00580 | | 39.37910 | 0.03938 | 5.796 | 19.97 | 0.03 | 0.00 | 0 | 4,080.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.50 | Put | 6.98230 | 0.00698 | | 48.19220 | 0.04819 | 6.982 | 19.49 | 0.04 | 0.00 | 0 | 29,800.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.50 | Call | 693.18230 | 0.69318 | | 367.49220 | 0.36749 | 693.182 | 19.49 | 0.96 | 0.00 | 0 | 228,616.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.60 | Put | 13.12890 | 0.01313 | | 70.83890 | 0.07084 | 13.129 | 19.61 | 0.07 | 0.00 | 0 | 68,500.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.68 | Put | 20.76250 | 0.02076 | | 94.62820 | 0.09463 | 20.763 | 19.71 | 0.10 | 0.00 | 0 | 13,150.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.70 | Put | 23.14040 | 0.02314 | | 101.46200 | 0.10146 | 23.140 | 19.73 | 0.11 | 0.00 | 0 | 7,300.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.75 | Put | 30.03360 | 0.03003 | | 120.21180 | 0.12021 | 30.034 | 19.79 | 0.14 | 0.00 | 0 | 700.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.79 | Put | 36.62020 | 0.03662 | | 137.00080 | 0.13700 | 36.620 | 19.84 | 0.16 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.80 | Put | 38.42820 | 0.03843 | | 141.45460 | 0.14145 | 38.428 | 19.85 | 0.17 | 0.00 | 0 | 500.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.80 | Call | 424.62820 | 0.42463 | | 160.75460 | 0.16075 | 424.628 | 19.85 | 0.83 | 0.00 | 0 | 500.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.90 | Put | 60.42540 | 0.06043 | | 198.39030 | 0.19839 | 60.425 | 19.98 | 0.24 | 0.00 | 0 | 35,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.95 | Call | 310.54740 | 0.31055 | | 99.85910 | 0.09986 | 310.547 | 20.04 | 0.72 | 0.00 | 0 | 39,589.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.00 | Put | 90.39840 | 0.09040 | | 264.98450 | 0.26498 | 90.398 | 20.10 | 0.32 | 0.00 | 0 | 53,250.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.00 | Call | 276.59840 | 0.27660 | | 84.28450 | 0.08428 | 276.598 | 20.10 | 0.68 | 0.00 | 0 | 20,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.10 | Put | 129.26810 | 0.12927 | | 339.86520 | 0.33987 | 129.268 | 20.22 | 0.41 | 0.00 | 0 | 1,867.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.12 | Put | 138.15840 | 0.13816 | | 355.70180 | 0.35570 | 138.158 | 20.24 | 0.43 | 0.00 | 0 | 4,372.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.13 | Call | 198.94440 | 0.19894 | | 53.01710 | 0.05302 | 198.944 | 20.25 | 0.56 | 0.00 | 0 | 20,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.15 | Put | 152.20000 | 0.15220 | | 379.93500 | 0.37993 | 152.200 | 20.28 | 0.46 | 0.00 | 0 | 115,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.16 | Put | 157.06870 | 0.15707 | | 388.13510 | 0.38814 | 157.069 | 20.29 | 0.47 | 0.00 | 0 | 36,200.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.20 | Call | 163.68360 | 0.16368 | | 40.80180 | 0.04080 | 163.684 | 20.34 | 0.49 | 0.00 | 0 | 51,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.20 | Put | 177.48360 | 0.17748 | | 421.50180 | 0.42150 | 177.484 | 20.34 | 0.51 | 0.00 | 0 | 13,650.00 | |

| 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 | 14.24 | Put | 200.03810 | | 0.20004 | 455.71010 | 0.45571 | 200.038 | 20.47 | 0.54 | 0.00 | 0 | 24,570.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.25 | Call | 142.10400 | | 0.14210 | 33.68290 | 0.03368 | 142.104 | 20.50 | 0.45 | 0.00 | 0 | 51,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.30 | Put | 236.55920 | | 0.23656 | 508.40700 | 0.50841 | 236.559 | 20.66 | 0.60 | 0.00 | 0 | 35,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.33 | Put | 255.97840 | | 0.25598 | 535.30410 | 0.53530 | 255.978 | 20.75 | 0.62 | 0.00 | 0 | 31,047.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.33 | Call | 112.17840 | | 0.11218 | 24.60410 | 0.02460 | 112.178 | 20.75 | 0.38 | 0.00 | 0 | 100.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.35 | Put | 269.33620 | | 0.26934 | 553.41650 | 0.55342 | 269.336 | 20.82 | 0.64 | 0.00 | 0 | 4,428.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.35 | Call | 105.53620 | | 0.10554 | 22.71650 | 0.02272 | 105.536 | 20.82 | 0.36 | 0.00 | 0 | 500.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.39 | Put | 296.99840 | | 0.29700 | 590.03750 | 0.59004 | 296.998 | 20.94 | 0.67 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.40 | Call | 90.30450 | | 0.09030 | 18.56900 | 0.01857 | 90.305 | 20.97 | 0.32 | 0.00 | 0 | 100,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.44 | Call | 79.45630 | | 0.07946 | 15.77210 | 0.01577 | 79.456 | 21.10 | 0.29 | 0.00 | 0 | 11,300.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.50 | Call | 65.23450 | | 0.06523 | 12.31280 | 0.01231 | 65.234 | 21.29 | 0.25 | 0.00 | 0 | 13,700.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.50 | Put | 379.03450 | | 0.37903 | 693.01280 | 0.69301 | 379.034 | 21.29 | 0.75 | 0.00 | 0 | 15,500.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.51 | Put | 386.88720 | | 0.38689 | 702.60740 | 0.70261 | 386.887 | 21.32 | 0.76 | 0.00 | 0 | 3,388.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.60 | Put | 460.13800 | | 0.46014 | 789.54670 | 0.78955 | 460.138 | 21.61 | 0.81 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.60 | Call | 46.33800 | | 0.04634 | 8.84670 | 0.00885 | 46.338 | 21.61 | 0.19 | 0.00 | 0 | 81,900.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.61 | Call | 44.74150 | | 0.04474 | 8.56350 | 0.00856 | 44.741 | 21.64 | 0.18 | 0.00 | 0 | 1,500.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.62 | Call | 43.19290 | | 0.04319 | 8.29020 | 0.00829 | 43.193 | 21.67 | 0.18 | 0.00 | 0 | 5,500.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.67 | Put | 519.93740 | | 0.51994 | 857.76020 | 0.85776 | 519.937 | 21.83 | 0.85 | 0.00 | 0 | 3,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.70 | Call | 32.41370 | | 0.03241 | 6.41960 | 0.00642 | 32.414 | 21.93 | 0.14 | 0.00 | 0 | 70,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.74 | Put | 581.78480 | | 0.58178 | 926.36360 | 0.92636 | 581.785 | 22.05 | 0.88 | 0.00 | 0 | 13,150.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.75 | Put | 590.76640 | | 0.59077 | 936.19040 | 0.93619 | 590.766 | 22.08 | 0.88 | 0.00 | 0 | 700.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.75 | Call | 26.96640 | | 0.02697 | 5.49040 | 0.00549 | 26.966 | 22.08 | 0.12 | 0.00 | 0 | 127,100.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.80 | Put | 636.16110 | | 0.63616 | 985.40850 | 0.98541 | 636.161 | 22.24 | 0.90 | 0.00 | 0 | 135,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.80 | Call | 22.36110 | | 0.02236 | 4.70850 | 0.00471 | 22.361 | 22.24 | 0.10 | 0.00 | 0 | 400.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.82 | Call | 20.72930 | | 0.02073 | 4.43150 | 0.00443 | 20.729 | 22.31 | 0.10 | 0.00 | 0 | 250.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.84 | Call | 19.20700 | | 0.01921 | 4.17250 | 0.00417 | 19.207 | 22.37 | 0.09 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.85 | Call | 18.48500 | | 0.01849 | 4.04950 | 0.00405 | 18.485 | 22.40 | 0.09 | 0.00 | 0 | 50,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.90 | Put | 729.03640 | | 0.72904 | 1,084.19250 | 1.08419 | 729.036 | 22.56 | 0.93 | 0.00 | 0 | 35,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.00 | Put | 825.25590 | | 0.82526 | 1,183.32060 | 1.18332 | 825.256 | 23.40 | 0.94 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.00 | Call | 11.45590 | | 0.01146 | 2.62060 | 0.00262 | 11.456 | 23.40 | 0.06 | 0.00 | 0 | 101,333.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.01 | Call | 11.14000 | | 0.01114 | 2.54800 | 0.00255 | 11.140 | 23.48 | 0.05 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.09 | Call | 8.94040 | | 0.00894 | 2.04380 | 0.00204 | 8.940 | 24.15 | 0.04 | 0.00 | 0 | 500.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.10 | Call | 8.70200 | | 0.00870 | 1.98930 | 0.00199 | 8.702 | 24.23 | 0.04 | 0.00 | 0 | 500.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.15 | Call | 7.61460 | | 0.00761 | 1.74080 | 0.00174 | 7.615 | 24.65 | 0.04 | 0.00 | 0 | 27,030.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.20 | Call | 6.68080 | | 0.00668 | 1.52710 | 0.00153 | 6.681 | 25.07 | 0.03 | 0.00 | 0 | 50.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.20 | Put | 1,020.48080 | | 1.02048 | 1,382.22710 | 1.38223 | 1,020.481 | 25.07 | 0.97 | 0.00 | 0 | 50.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.25 | Put | 1,069.67740 | | 1.06968 | 1,432.00560 | 1.43201 | 1,069.677 | 25.49 | 0.97 | 0.00 | 0 | 500.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.30 | Put | 1,118.98480 | | 1.11898 | 1,481.81820 | 1.48182 | 1,118.985 | 25.90 | 0.97 | 0.00 | 0 | 35,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.37 | Call | 4.36990 | | 0.00437 | 0.90300 | 0.00090 | 4.370 | 26.49 | 0.02 | 0.00 | 0 | 4,372.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.46 | Call | 3.53480 | | 0.00353 | 0.68980 | 0.00069 | 3.535 | 27.24 | 0.02 | 0.00 | 0 | 1,867.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.48 | Call | 3.37610 | | 0.00338 | 0.65030 | 0.00065 | 3.376 | 27.41 | 0.02 | 0.00 | 0 | 29,600.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.50 | Put | 1,317.02580 | | 1.31703 | 1,681.31320 | 1.68131 | 1,317.026 | 27.58 | 0.98 | 0.00 | 0 | 600.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.50 | Call | 3.22580 | | 0.00323 | 0.61320 | 0.00061 | 3.226 | 27.58 | 0.02 | 0.00 | 0 | 5,000.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.51 | Call | 3.15380 | | 0.00315 | 0.59560 | 0.00060 | 3.154 | 27.66 | 0.02 | 0.00 | 0 | 24,570.00 | |

| 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 | 15.59 | Call | 2.64220 | 0.00264 | 0.47280 | 0.00047 | 2.642 | 28.33 | 0.01 | 0.00 | 0 | 31,047.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.60 | Call | 2.58550 | 0.00259 | 0.45950 | 0.00046 | 2.586 | 28.41 | 0.01 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.61 | Call | 2.50870 | 0.00251 | 0.44660 | 0.00045 | 2.509 | 28.46 | 0.01 | 0.00 | 0 | 4,428.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.70 | Call | 1.91380 | 0.00191 | 0.34710 | 0.00035 | 1.914 | 28.92 | 0.01 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.73 | Call | 1.75000 | 0.00175 | 0.31960 | 0.00032 | 1.750 | 29.08 | 0.01 | 0.00 | 0 | 135,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.84 | Put | 1,655.06450 | 1.65506 | 2,020.93760 | 2.02094 | 1,655.065 | 29.64 | 0.99 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.85 | Call | 1.22800 | 0.00123 | 0.23140 | 0.00023 | 1.228 | 29.69 | 0.01 | 0.00 | 0 | 17,300.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.91 | Call | 1.03130 | 0.00103 | 0.19770 | 0.00020 | 1.031 | 29.99 | 0.01 | 0.00 | 0 | 1,406.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.00 | Call | 0.79620 | 0.00080 | 0.15710 | 0.00016 | 0.796 | 30.45 | 0.00 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.11 | Call | 0.58360 | 0.00058 | 0.11960 | 0.00012 | 0.584 | 31.01 | 0.00 | 0.00 | 0 | 38,250.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.14 | Call | 0.53680 | 0.00054 | 0.11120 | 0.00011 | 0.537 | 31.16 | 0.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.20 | Call | 0.45480 | 0.00045 | 0.09640 | 0.00010 | 0.455 | 31.47 | 0.00 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.24 | Call | 0.40770 | 0.00041 | 0.08770 | 0.00009 | 0.408 | 31.67 | 0.00 | 0.00 | 0 | 750.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.56 | Call | 0.17550 | 0.00018 | 0.04490 | 0.00004 | 0.176 | 33.30 | 0.00 | 0.00 | 0 | 13,650.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.80 | Call | 0.09700 | 0.00010 | 0.06580 | 0.00007 | 0.097 | 34.52 | 0.00 | 0.00 | 0 | 13,150.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 17.00 | Call | 0.06080 | 0.00006 | 0.08720 | 0.00009 | 0.061 | 35.54 | 0.00 | 0.00 | 0 | 3,700.00 |
| \$ / R | On 20/12/2018 | Any day expiry | | | 14.19620 | 14.19620 | 13.82920 | 13.82920 | | 19.61 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 20/12/2018 | Any day expiry | 13.90 | Put | 91.12950 | 0.09113 | 228.90240 | 0.22890 | 91.130 | 18.80 | 0.28 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 20/12/2018 | Any day expiry | 13.98 | Put | 118.70190 | 0.11870 | 279.86170 | 0.27986 | 118.702 | 19.01 | 0.33 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 20/12/2018 | Any day expiry | 14.30 | Put | 278.33100 | 0.27833 | 524.76390 | 0.52476 | 278.331 | 20.00 | 0.57 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 20/12/2018 | Any day expiry | 14.90 | Put | 746.62870 | 0.74663 | 1,080.13150 | 1.08013 | 746.629 | 22.29 | 0.86 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 20/12/2018 | Any day expiry | 15.30 | Put | 1,118.98750 | 1.11899 | 1,473.81030 | 1.47381 | 1,118.988 | 23.63 | 0.94 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 21/12/2018 | Any day expiry | | | 14.19790 | 14.19790 | 13.83090 | 13.83090 | | 19.45 | 0.00 | 0.00 | 0 | 160.00 |
| \$ / R | On 21/12/2018 | Any day expiry | 13.20 | Put | 7.82240 | 0.00782 | 15.85390 | 0.01585 | 7.822 | 19.93 | 0.03 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 21/12/2018 | Any day expiry | 13.30 | Put | 10.19200 | 0.01019 | 26.82460 | 0.02682 | 10.192 | 19.16 | 0.04 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 21/12/2018 | Any day expiry | 14.66 | Call | 81.91970 | 0.08192 | 21.44880 | 0.02145 | 81.920 | 21.19 | 0.23 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 21/12/2018 | Any day expiry | 14.75 | Call | 66.51910 | 0.06652 | 16.54850 | 0.01655 | 66.519 | 21.53 | 0.20 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/12/2018 | Any day expiry | | | 14.21490 | 14.21490 | 13.84730 | 13.84730 | | 17.73 | 0.00 | 0.00 | 0 | 1,952.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 13.00 | Put | 8.59730 | 0.00860 | 16.52120 | 0.01652 | 8.597 | 18.59 | 0.03 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 13.80 | Put | 93.52190 | 0.09352 | 210.12870 | 0.21013 | 93.522 | 16.93 | 0.24 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 14.22 | Call | 261.54830 | 0.26155 | 111.77940 | 0.11178 | 261.548 | 17.79 | 0.51 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 14.25 | Put | 283.77660 | 0.28378 | 507.74510 | 0.50775 | 283.777 | 17.89 | 0.51 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 14.96 | Put | 813.63080 | 0.81363 | 1,134.33990 | 1.13434 | 813.631 | 20.21 | 0.83 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 16.93 | Call | 1.56350 | 0.00156 | 0.77880 | 0.00078 | 1.563 | 25.76 | 0.01 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 17.58 | Call | 1.39430 | 0.00139 | 0.98030 | 0.00098 | 1.394 | 30.24 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 02/01/2019 | Any day expiry | | | 14.21830 | 14.21830 | 13.85060 | 13.85060 | | 17.59 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 03/01/2019 | Any day expiry | | | 14.21990 | 14.21990 | 13.85230 | 13.85230 | | 17.56 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 03/01/2019 | Any day expiry | 13.57 | Put | 49.36530 | 0.04937 | 123.86690 | 0.12387 | 49.365 | 16.37 | 0.15 | 0.00 | 0 | 600.00 |
| \$ / R | On 03/01/2019 | Any day expiry | 13.93 | Call | 434.91220 | 0.43491 | 215.08370 | 0.21508 | 434.912 | 17.05 | 0.68 | 0.00 | 0 | 600.00 |
| \$ / R | On 03/01/2019 | Any day expiry | 14.35 | Call | 224.47950 | 0.22448 | 96.78520 | 0.09679 | 224.480 | 18.05 | 0.44 | 0.00 | 0 | 600.00 |
| \$ / R | On 07/01/2019 | Any day expiry | | | 14.22670 | 14.22670 | 13.85890 | 13.85890 | | 17.38 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 07/01/2019 | Any day expiry | 13.64 | Put | 69.97960 | 0.06998 | 162.50440 | 0.16250 | 69.980 | 16.21 | 0.18 | 0.00 | 0 | 250.00 |
| \$ / R | On 07/01/2019 | Any day expiry | 14.12 | Call | 343.30030 | 0.34330 | 169.09440 | 0.16909 | 343.300 | 17.13 | 0.57 | 0.00 | 0 | 250.00 |
| \$ / R | On 07/01/2019 | Any day expiry | 14.65 | Call | 149.90340 | 0.14990 | 64.55660 | 0.06456 | 149.903 | 18.63 | 0.31 | 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 15/01/2019 | Any day expiry | | | 14.24060 | 14.24060 | | 13.87240 | 13.87240 | | 17.47 | 0.00 | 0.00 | 0 | 150.00 |
| \$ / R | 13.86 | Put | On 15/01/2019 | Any day expiry | 156.68360 | 0.15668 | 293.35850 | 0.29336 | 156.684 | 16.74 | 0.30 | 0.00 | 0 | 174.00 | | | |
| \$ / R | 14.00 | Call | On 15/01/2019 | Any day expiry | 451.76290 | 0.45176 | 248.97550 | 0.24898 | 451.763 | 17.00 | 0.63 | 0.00 | 0 | 174.00 | | | |
| \$ / R | | | On 16/01/2019 | Any day expiry | 14.24240 | 14.24240 | 13.87410 | 13.87410 | | 17.52 | 0.00 | 0.00 | 0 | 20.00 | | | |
| \$ / R | | | On 18/01/2019 | Any day expiry | 14.24590 | 14.24590 | 13.87740 | 13.87740 | | 17.61 | 0.00 | 0.00 | 0 | 0.00 | | | |
| \$ / R | 12.66 | Put | On 18/01/2019 | Any day expiry | 5.43380 | 0.00543 | 14.84090 | 0.01484 | 5.434 | 16.64 | 0.02 | 0.00 | 0 | 263.00 | | | |
| \$ / R | | | On 25/01/2019 | Any day expiry | 14.25820 | 14.25820 | 13.88920 | 13.88920 | | 17.60 | 0.00 | 0.00 | 0 | 51.00 | | | |
| \$ / R | | | On 30/01/2019 | Any day expiry | 14.26700 | 14.26700 | 13.89770 | 13.89770 | | 17.57 | 0.00 | 0.00 | 0 | 55.00 | | | |
| \$ / R | | | On 31/01/2019 | Any day expiry | 14.26870 | 14.26870 | 13.89930 | 13.89930 | | 17.59 | 0.00 | 0.00 | 0 | 1,263.00 | | | |
| \$ / R | 13.00 | Put | On 31/01/2019 | Any day expiry | 23.80900 | 0.02381 | 55.75370 | 0.05575 | 23.809 | 15.71 | 0.06 | 0.00 | 0 | 500.00 | | | |
| \$ / R | 14.20 | Put | On 31/01/2019 | Any day expiry | 355.89830 | 0.35590 | 550.75830 | 0.55076 | 355.898 | 17.50 | 0.46 | 0.00 | 0 | 250.00 | | | |
| \$ / R | 14.25 | Put | On 31/01/2019 | Any day expiry | 382.63270 | 0.38263 | 585.67000 | 0.58567 | 382.633 | 17.59 | 0.48 | 0.00 | 0 | 250.00 | | | |
| \$ / R | 14.38 | Call | On 31/01/2019 | Any day expiry | 348.04170 | 0.34804 | 199.65490 | 0.19965 | 348.042 | 17.93 | 0.47 | 0.00 | 0 | 500.00 | | | |
| \$ / R | 15.13 | Call | On 31/01/2019 | Any day expiry | 148.38790 | 0.14839 | 76.63570 | 0.07664 | 148.388 | 19.83 | 0.24 | 0.00 | 0 | 250.00 | | | |
| \$ / R | 15.47 | Call | On 31/01/2019 | Any day expiry | 99.74030 | 0.09974 | 48.53030 | 0.04853 | 99.740 | 20.62 | 0.17 | 0.00 | 0 | 250.00 | | | |
| \$ / R | | | On 13/02/2019 | Any day expiry | 14.29160 | 14.29160 | 13.92140 | 13.92140 | | 17.72 | 0.00 | 0.00 | 0 | 70.00 | | | |
| \$ / R | | | On 15/02/2019 | Any day expiry | 14.29510 | 14.29510 | 13.92480 | 13.92480 | | 17.76 | 0.00 | 0.00 | 0 | 6.00 | | | |
| \$ / R | | | On 25/02/2019 | Any day expiry | 14.31270 | 14.31270 | 13.94180 | 13.94180 | | 17.67 | 0.00 | 0.00 | 0 | 15.00 | | | |
| \$ / R | | | On 28/02/2019 | Any day expiry | 14.31800 | 14.31800 | 13.94690 | 13.94690 | | 17.72 | 0.00 | 0.00 | 0 | 5,025.00 | | | |
| \$ / R | 13.00 | Put | On 28/02/2019 | Any day expiry | 52.34980 | 0.05235 | 94.54100 | 0.09454 | 52.350 | 16.02 | 0.10 | 0.00 | 0 | 500.00 | | | |
| \$ / R | 14.20 | Put | On 28/02/2019 | Any day expiry | 422.13830 | 0.42214 | 605.32980 | 0.60533 | 422.138 | 17.55 | 0.44 | 0.00 | 0 | 250.00 | | | |
| \$ / R | 14.25 | Put | On 28/02/2019 | Any day expiry | 448.78050 | 0.44878 | 638.74450 | 0.63874 | 448.781 | 17.64 | 0.46 | 0.00 | 0 | 250.00 | | | |
| \$ / R | 14.52 | Call | On 28/02/2019 | Any day expiry | 408.04830 | 0.40805 | 258.32390 | 0.25832 | 408.048 | 18.22 | 0.45 | 0.00 | 0 | 500.00 | | | |
| \$ / R | 15.27 | Call | On 28/02/2019 | Any day expiry | 210.30260 | 0.21030 | 125.59260 | 0.12559 | 210.303 | 19.89 | 0.27 | 0.00 | 0 | 250.00 | | | |
| \$ / R | 15.63 | Call | On 28/02/2019 | Any day expiry | 153.43910 | 0.15344 | 88.37650 | 0.08838 | 153.439 | 20.68 | 0.20 | 0.00 | 0 | 250.00 | | | |
| \$ / R | | | On 05/03/2019 | Any day expiry | 14.32670 | 14.32670 | 13.95540 | 13.95540 | | 17.80 | 0.00 | 0.00 | 0 | 80.00 | | | |
| \$ / R | | | On 18/03/2019 | Foreign Exchange Future | 14.34990 | 14.34990 | 13.97780 | 13.97780 | | 17.81 | 0.00 | 572,259,662.10 | 39,879 | 105,172.00 | | | |
| \$ / R | 10.33 | Put | On 18/03/2019 | Foreign Exchange Future | 1.15900 | 0.00116 | 1.62860 | 0.00163 | 1.159 | 22.35 | 0.00 | 0.00 | 0 | 1,000.00 | | | |
| \$ / R | 11.74 | Put | On 18/03/2019 | Foreign Exchange Future | 9.73640 | 0.00974 | 15.18050 | 0.01518 | 9.736 | 18.62 | 0.02 | 0.00 | 0 | 1,000.00 | | | |
| \$ / R | 12.47 | Put | On 18/03/2019 | Foreign Exchange Future | 30.00130 | 0.03000 | 43.05590 | 0.04306 | 30.001 | 16.94 | 0.05 | 0.00 | 0 | 721.00 | | | |
| \$ / R | 12.51 | Put | On 18/03/2019 | Foreign Exchange Future | 31.85090 | 0.03185 | 45.56670 | 0.04557 | 31.851 | 16.85 | 0.06 | 0.00 | 0 | 720.00 | | | |
| \$ / R | 12.80 | Put | On 18/03/2019 | Foreign Exchange Future | 48.84820 | 0.04885 | 79.67620 | 0.07968 | 48.848 | 16.18 | 0.08 | 0.00 | 0 | 6,332.00 | | | |
| \$ / R | 12.90 | Put | On 18/03/2019 | Foreign Exchange Future | 56.46520 | 0.05647 | 97.25700 | 0.09726 | 56.465 | 15.95 | 0.10 | 0.00 | 0 | 16,000.00 | | | |
| \$ / R | 12.92 | Put | On 18/03/2019 | Foreign Exchange Future | 58.91790 | 0.05892 | 101.08990 | 0.10109 | 58.918 | 15.97 | 0.10 | 0.00 | 0 | 139,342.00 | | | |
| \$ / R | 13.00 | Put | On 18/03/2019 | Foreign Exchange Future | 69.67150 | 0.06967 | 117.52050 | 0.11752 | 69.671 | 16.04 | 0.11 | 0.00 | 0 | 15,434.00 | | | |
| \$ / R | 13.05 | Put | On 18/03/2019 | Foreign Exchange Future | 77.10180 | 0.07710 | 128.71390 | 0.12871 | 77.102 | 16.08 | 0.12 | 0.00 | 0 | 1,155.00 | | | |
| \$ / R | 13.12 | Put | On 18/03/2019 | Foreign Exchange Future | 88.47590 | 0.08848 | 145.62540 | 0.14563 | 88.476 | 16.14 | 0.14 | 0.00 | 0 | 138,000.00 | | | |
| \$ / R | 13.15 | Put | On 18/03/2019 | Foreign Exchange Future | 93.71130 | 0.09371 | 153.32940 | 0.15333 | 93.711 | 16.16 | 0.14 | 0.00 | 0 | 10,125.00 | | | |
| \$ / R | 13.25 | Put | On 18/03/2019 | Foreign Exchange Future | 112.80020 | 0.11280 | 181.03810 | 0.18104 | 112.800 | 16.25 | 0.17 | 0.00 | 0 | 224,707.00 | | | |
| \$ / R | 13.33 | Put | On 18/03/2019 | Foreign Exchange Future | 129.97030 | 0.12997 | 206.10930 | 0.20611 | 129.970 | 16.32 | 0.18 | 0.00 | 0 | 135,043.00 | | | |
| \$ / R | 13.36 | Put | On 18/03/2019 | Foreign Exchange Future | 136.86160 | 0.13686 | 216.44310 | 0.21644 | 136.862 | 16.34 | 0.19 | 0.00 | 0 | 134,750.00 | | | |
| \$ / R | 13.40 | Put | On 18/03/2019 | Foreign Exchange Future | 146.44360 | 0.14644 | 230.71490 | 0.23071 | 146.444 | 16.37 | 0.20 | 0.00 | 0 | 2,100.00 | | | |
| \$ / R | 13.46 | Put | On 18/03/2019 | Foreign Exchange Future | 161.67970 | 0.16168 | 253.18740 | 0.25319 | 161.680 | 16.42 | 0.22 | 0.00 | 0 | 20,000.00 | | | |
| \$ / R | 13.50 | Put | On 18/03/2019 | Foreign Exchange Future | 172.42260 | 0.17242 | 268.87850 | 0.26888 | 172.423 | 16.46 | 0.23 | 0.00 | 0 | 2,550.00 | | | |

| 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 | 13.55 | Put | 186.52300 | 0.18652 | 289.29070 | 0.28929 | 186.523 | 16.50 | 0.24 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.60 | Put | 201.38480 | 0.20138 | 310.59160 | 0.31059 | 201.385 | 16.54 | 0.26 | 0.00 | 0 | 6,570.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.62 | Put | 207.54270 | 0.20754 | 319.35710 | 0.31936 | 207.543 | 16.56 | 0.26 | 0.00 | 0 | 6,432.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.68 | Put | 227.46520 | 0.22747 | 346.50280 | 0.34650 | 227.465 | 16.64 | 0.28 | 0.00 | 0 | 14,200.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.70 | Put | 234.59760 | 0.23460 | 355.82940 | 0.35583 | 234.598 | 16.67 | 0.28 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.72 | Put | 241.86260 | 0.24186 | 365.29800 | 0.36530 | 241.863 | 16.71 | 0.29 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.75 | Put | 253.01760 | 0.25302 | 379.75910 | 0.37976 | 253.018 | 16.76 | 0.30 | 0.00 | 0 | 17,981.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.79 | Put | 268.36220 | 0.26836 | 399.52150 | 0.39952 | 268.362 | 16.83 | 0.31 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.85 | Put | 292.39510 | 0.29240 | 430.18840 | 0.43019 | 292.395 | 16.93 | 0.33 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.86 | Put | 296.51650 | 0.29652 | 435.41660 | 0.43542 | 296.517 | 16.95 | 0.33 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.90 | Put | 313.34990 | 0.31335 | 456.66620 | 0.45667 | 313.350 | 17.02 | 0.35 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.00 | Call | 707.66960 | 0.70767 | 489.88800 | 0.48989 | 707.670 | 17.20 | 0.62 | 0.00 | 0 | 100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.00 | Put | 357.76960 | 0.35777 | 512.08800 | 0.51209 | 357.770 | 17.20 | 0.38 | 0.00 | 0 | 22,406.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.04 | Put | 376.47060 | 0.37647 | 535.83490 | 0.53583 | 376.471 | 17.27 | 0.39 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.20 | Call | 606.36870 | 0.60637 | 413.53530 | 0.41354 | 606.369 | 17.55 | 0.56 | 31,602,232.80 | 4,000 | 2,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.25 | Call | 583.04040 | 0.58304 | 396.29030 | 0.39629 | 583.040 | 17.63 | 0.55 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.28 | Put | 499.51510 | 0.49952 | 688.47990 | 0.68848 | 499.515 | 17.69 | 0.46 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.30 | Call | 560.48720 | 0.56049 | 379.74300 | 0.37974 | 560.487 | 17.72 | 0.53 | 0.00 | 0 | 250.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.35 | Put | 538.79420 | 0.53879 | 736.06600 | 0.73607 | 538.794 | 17.81 | 0.48 | 0.00 | 0 | 139,342.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.42 | Put | 580.31790 | 0.58032 | 784.92920 | 0.78493 | 580.318 | 17.96 | 0.50 | 0.00 | 0 | 2,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.44 | Put | 592.44220 | 0.59244 | 799.11730 | 0.79912 | 592.442 | 18.00 | 0.51 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.45 | Put | 598.54900 | 0.59855 | 806.24820 | 0.80625 | 598.549 | 18.02 | 0.51 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.46 | Call | 494.58440 | 0.49458 | 331.20050 | 0.33120 | 494.584 | 18.04 | 0.49 | 0.00 | 0 | 6,332.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.48 | Call | 486.94030 | 0.48694 | 325.58340 | 0.32558 | 486.940 | 18.08 | 0.48 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.50 | Call | 479.40570 | 0.47941 | 320.06150 | 0.32006 | 479.406 | 18.13 | 0.48 | 0.00 | 0 | 224,707.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.50 | Put | 629.50570 | 0.62951 | 842.26150 | 0.84226 | 629.506 | 18.13 | 0.52 | 0.00 | 0 | 20,050.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.53 | Put | 648.41660 | 0.64842 | 864.15170 | 0.86415 | 648.417 | 18.19 | 0.53 | 0.00 | 0 | 108.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.56 | Put | 667.57100 | 0.66757 | 886.25160 | 0.88625 | 667.571 | 18.25 | 0.54 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.65 | Put | 726.47850 | 0.72648 | 953.74520 | 0.95375 | 726.479 | 18.44 | 0.56 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.74 | Put | 787.45490 | 0.78745 | 1,022.96790 | 1.02297 | 787.455 | 18.63 | 0.59 | 0.00 | 0 | 24,326.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.80 | Call | 379.10360 | 0.37910 | 247.83020 | 0.24783 | 379.104 | 18.76 | 0.40 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.81 | Put | 836.24470 | 0.83624 | 1,077.93830 | 1.07794 | 836.245 | 18.78 | 0.61 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.82 | Put | 843.30900 | 0.84331 | 1,085.86750 | 1.08587 | 843.309 | 18.80 | 0.61 | 0.00 | 0 | 4,145.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.83 | Put | 850.39630 | 0.85040 | 1,093.81240 | 1.09381 | 850.396 | 18.83 | 0.61 | 0.00 | 0 | 10,010.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.84 | Put | 857.50640 | 0.85751 | 1,101.77810 | 1.10178 | 857.506 | 18.85 | 0.61 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.00 | Call | 324.15000 | 0.32415 | 209.36560 | 0.20937 | 324.150 | 19.19 | 0.35 | 0.00 | 0 | 1,260.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.04 | Put | 1,004.27380 | 1.00427 | 1,264.66510 | 1.26467 | 1,004.274 | 19.27 | 0.66 | 0.00 | 0 | 63,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.10 | Put | 1,049.85890 | 1.04986 | 1,314.77160 | 1.31477 | 1,049.859 | 19.40 | 0.67 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.12 | Put | 1,065.20390 | 1.06520 | 1,331.59010 | 1.33159 | 1,065.204 | 19.44 | 0.68 | 0.00 | 0 | 99,824.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.13 | Put | 1,072.90320 | 1.07290 | 1,340.02200 | 1.34002 | 1,072.903 | 19.46 | 0.68 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.17 | Call | 283.79100 | 0.28379 | 181.68450 | 0.18168 | 283.791 | 19.54 | 0.31 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.19 | Put | 1,119.49390 | 1.11949 | 1,390.89790 | 1.39090 | 1,119.494 | 19.58 | 0.69 | 0.00 | 0 | 41,300.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.20 | Put | 1,127.32090 | 1.12732 | 1,399.42590 | 1.39943 | 1,127.321 | 19.60 | 0.69 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.22 | Call | 272.93030 | 0.27293 | 174.31920 | 0.17432 | 272.930 | 19.65 | 0.30 | 0.00 | 0 | 2,785.00 |

| 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 | 15.25 | Call | 266.62630 | 0.26663 | 170.05560 | 0.17006 | 266.626 | 19.71 | 0.30 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.32 | Put | 1,222.60280 | 1.22260 | 1,502.74960 | 1.50275 | 1,222.603 | 19.85 | 0.72 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.40 | Call | 237.33030 | 0.23733 | 150.39940 | 0.15040 | 237.330 | 20.02 | 0.27 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.45 | Call | 228.34620 | 0.22835 | 144.04630 | 0.14405 | 228.346 | 20.13 | 0.26 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.46 | Call | 226.59220 | 0.22659 | 142.80950 | 0.14281 | 226.592 | 20.15 | 0.26 | 0.00 | 0 | 108.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.50 | Call | 219.72480 | 0.21972 | 137.97490 | 0.13797 | 219.725 | 20.23 | 0.25 | 0.00 | 0 | 224,757.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.52 | Call | 216.37570 | 0.21638 | 135.62170 | 0.13562 | 216.376 | 20.27 | 0.25 | 0.00 | 0 | 1.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.54 | Call | 213.08190 | 0.21308 | 133.31290 | 0.13331 | 213.082 | 20.31 | 0.25 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.66 | Call | 194.43100 | 0.19443 | 120.30120 | 0.12030 | 194.431 | 20.56 | 0.23 | 0.00 | 0 | 139,342.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.81 | Call | 173.51360 | 0.17351 | 105.91500 | 0.10591 | 173.514 | 20.87 | 0.21 | 0.00 | 0 | 10.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.83 | Call | 170.77440 | 0.17077 | 104.14260 | 0.10414 | 170.774 | 20.91 | 0.20 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.89 | Call | 162.82820 | 0.16283 | 99.01210 | 0.09901 | 162.828 | 21.01 | 0.19 | 0.00 | 0 | 4,145.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.98 | Call | 151.63240 | 0.15163 | 91.82330 | 0.09182 | 151.632 | 21.17 | 0.18 | 0.00 | 0 | 2,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.00 | Call | 149.25640 | 0.14926 | 90.30550 | 0.09031 | 149.256 | 21.20 | 0.18 | 0.00 | 0 | 1,906.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.13 | Call | 134.75260 | 0.13475 | 81.07980 | 0.08108 | 134.753 | 21.42 | 0.16 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.30 | Call | 118.02450 | 0.11802 | 70.54910 | 0.07055 | 118.025 | 21.72 | 0.15 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.38 | Call | 110.94540 | 0.11095 | 66.12810 | 0.06613 | 110.945 | 21.86 | 0.14 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.58 | Call | 95.19450 | 0.09519 | 56.37230 | 0.05637 | 95.195 | 22.20 | 0.12 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.60 | Call | 93.75970 | 0.09376 | 55.48920 | 0.05549 | 93.760 | 22.24 | 0.12 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.96 | Call | 71.65150 | 0.07165 | 41.88960 | 0.04189 | 71.651 | 22.86 | 0.09 | 0.00 | 0 | 12,600.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.97 | Call | 71.12750 | 0.07113 | 41.56640 | 0.04157 | 71.128 | 22.87 | 0.09 | 0.00 | 0 | 63,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.02 | Call | 68.56950 | 0.06857 | 39.98990 | 0.03999 | 68.569 | 22.96 | 0.09 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.08 | Call | 65.63680 | 0.06564 | 38.18790 | 0.03819 | 65.637 | 23.06 | 0.09 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.09 | Call | 65.16120 | 0.06516 | 37.89710 | 0.03790 | 65.161 | 23.08 | 0.09 | 0.00 | 0 | 99,824.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.10 | Call | 64.69080 | 0.06469 | 37.60800 | 0.03761 | 64.691 | 23.10 | 0.08 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.23 | Call | 58.95280 | 0.05895 | 34.07630 | 0.03408 | 58.953 | 23.33 | 0.08 | 0.00 | 0 | 41,300.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.30 | Call | 56.18170 | 0.05618 | 32.33300 | 0.03233 | 56.182 | 23.46 | 0.07 | 0.00 | 0 | 10,125.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.50 | Call | 49.07690 | 0.04908 | 27.89560 | 0.02790 | 49.077 | 23.83 | 0.07 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 18.00 | Call | 35.54580 | 0.03555 | 19.59500 | 0.01960 | 35.546 | 24.76 | 0.05 | 0.00 | 0 | 14,200.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 18.40 | Call | 27.91080 | 0.02791 | 13.71980 | 0.01372 | 27.911 | 25.50 | 0.04 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 27/03/2019 | Any day expiry | | | 14.36620 | 14.36620 | 13.99340 | 13.99340 | | 17.84 | 0.00 | 0.00 | 0 | 3,731.00 |
| \$ / R | On 27/03/2019 | Any day expiry | 13.88 | Put | 320.72600 | 0.32073 | 462.13790 | 0.46214 | 320.726 | 17.02 | 0.34 | 0.00 | 0 | 32,000.00 |
| \$ / R | On 27/03/2019 | Any day expiry | 14.00 | Put | 374.01660 | 0.37402 | 528.09680 | 0.52810 | 374.017 | 17.23 | 0.37 | 0.00 | 0 | 65,000.00 |
| \$ / R | On 29/03/2019 | Any day expiry | | | 14.36980 | 14.36980 | 13.99680 | 13.99680 | | 17.86 | 0.00 | 3,552,028.00 | 249 | 4,356.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 13.00 | Put | 80.63900 | 0.08064 | 131.86890 | 0.13187 | 80.639 | 16.08 | 0.12 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.20 | Put | 477.08720 | 0.47709 | 654.63650 | 0.65464 | 477.087 | 17.60 | 0.43 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.25 | Put | 503.73020 | 0.50373 | 687.00950 | 0.68701 | 503.730 | 17.69 | 0.45 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.67 | Call | 458.14220 | 0.45814 | 310.18840 | 0.31019 | 458.142 | 18.51 | 0.44 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 15.43 | Call | 263.09240 | 0.26309 | 171.84950 | 0.17185 | 263.092 | 20.05 | 0.28 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 15.79 | Call | 203.76980 | 0.20377 | 129.05110 | 0.12905 | 203.770 | 20.79 | 0.22 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/04/2019 | Any day expiry | | | 14.37700 | 14.37700 | 14.00370 | 14.00370 | | 17.92 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 05/04/2019 | Any day expiry | | | 14.38240 | 14.38240 | 14.00890 | 14.00890 | | 17.96 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/04/2019 | Any day expiry | 13.76 | Put | 286.20480 | 0.28620 | 416.34320 | 0.41634 | 286.205 | 16.83 | 0.31 | 0.00 | 0 | 100.00 |
| \$ / R | On 05/04/2019 | Any day expiry | 14.35 | Call | 603.31750 | 0.60332 | 422.61100 | 0.42261 | 603.318 | 17.87 | 0.53 | 0.00 | 0 | 100.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 26/04/2019 | Any day expiry | | 14.42030 | 14.42030 | | 14.04520 | 14.04520 | | 17.92 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/04/2019 | Any day expiry | | 14.42750 | 14.42750 | | 14.05210 | 14.05210 | | 17.98 | 0.00 | 0.00 | 0 | 1,280.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 13.00 | Put | 109.70880 | 0.10971 | 167.81270 | 0.16781 | 109.709 | 16.09 | 0.14 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 13.49 | Call | 1,165.31870 | 1.16532 | 890.29660 | 0.89030 | 1,165.319 | 16.54 | 0.76 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.20 | Put | 524.00400 | 0.52400 | 697.36070 | 0.69736 | 524.004 | 17.55 | 0.42 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.25 | Put | 550.62530 | 0.55063 | 728.89350 | 0.72889 | 550.625 | 17.63 | 0.43 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.84 | Call | 500.90710 | 0.50091 | 355.17360 | 0.35517 | 500.907 | 18.70 | 0.43 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 15.61 | Call | 310.12290 | 0.31012 | 213.74960 | 0.21375 | 310.123 | 20.13 | 0.29 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 15.96 | Call | 250.69940 | 0.25070 | 168.88300 | 0.16888 | 250.699 | 20.76 | 0.24 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | | 14.48340 | 14.48340 | | 14.10560 | 14.10560 | | 18.03 | 0.00 | 0.00 | 0 | 225.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 13.00 | Put | 138.25810 | 0.13826 | 200.51650 | 0.20052 | 138.258 | 16.19 | 0.15 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 14.20 | Put | 563.77240 | 0.56377 | 733.66060 | 0.73366 | 563.772 | 17.54 | 0.41 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 14.25 | Put | 590.26530 | 0.59027 | 764.54240 | 0.76454 | 590.265 | 17.62 | 0.42 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 15.01 | Call | 536.36630 | 0.53637 | 392.68130 | 0.39268 | 536.366 | 18.89 | 0.42 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 15.79 | Call | 350.23370 | 0.35023 | 249.23240 | 0.24923 | 350.234 | 20.26 | 0.29 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 16.15 | Call | 287.72070 | 0.28772 | 201.65510 | 0.20166 | 287.721 | 20.81 | 0.25 | 0.00 | 0 | 250.00 |
| \$ / R | On 03/06/2019 | Any day expiry | | 14.48880 | 14.48880 | | 14.11080 | 14.11080 | | 18.00 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | | 14.50880 | 14.50880 | | 14.12990 | 14.12990 | | 18.02 | 0.00 | 14,798,976.00 | 1,020 | 22,323.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 10.69 | Put | 6.05610 | 0.00606 | 7.59840 | 0.00760 | 6.056 | 18.41 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.28 | Put | 49.50330 | 0.04950 | 78.34680 | 0.07835 | 49.503 | 15.88 | 0.07 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.75 | Put | 105.15180 | 0.10515 | 152.12410 | 0.15212 | 105.152 | 16.08 | 0.12 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.98 | Put | 145.27130 | 0.14527 | 208.68680 | 0.20869 | 145.271 | 16.17 | 0.16 | 0.00 | 0 | 911.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.00 | Put | 149.21990 | 0.14922 | 214.19030 | 0.21419 | 149.220 | 16.18 | 0.16 | 0.00 | 0 | 8,203.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.24 | Put | 205.55400 | 0.20555 | 287.85170 | 0.28785 | 205.554 | 16.37 | 0.20 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.83 | Put | 403.03990 | 0.40304 | 541.31310 | 0.54131 | 403.040 | 16.93 | 0.33 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.88 | Put | 424.92200 | 0.42492 | 567.40740 | 0.56741 | 424.922 | 17.01 | 0.34 | 0.00 | 0 | 5,035.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.98 | Call | 999.40300 | 0.99940 | 771.34740 | 0.77135 | 999.403 | 17.17 | 0.64 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.42 | Call | 789.41630 | 0.78942 | 597.70330 | 0.59770 | 789.416 | 17.89 | 0.54 | 0.00 | 0 | 30.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.58 | Call | 724.13320 | 0.72413 | 544.94710 | 0.54495 | 724.133 | 18.15 | 0.51 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.63 | Put | 826.07240 | 0.82607 | 1,029.56670 | 1.02957 | 826.072 | 18.23 | 0.50 | 0.00 | 0 | 8,203.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.82 | Call | 636.29620 | 0.63630 | 474.71550 | 0.47472 | 636.296 | 18.54 | 0.46 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.10 | Call | 547.56760 | 0.54757 | 406.01690 | 0.40602 | 547.568 | 19.00 | 0.41 | 2,938,206.27 | 500 | 1,500.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.62 | Call | 417.39270 | 0.41739 | 305.68760 | 0.30569 | 417.393 | 19.89 | 0.33 | 0.00 | 0 | 5,035.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.80 | Call | 380.96090 | 0.38096 | 275.98120 | 0.27598 | 380.961 | 20.20 | 0.30 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.92 | Call | 358.73400 | 0.35873 | 257.94210 | 0.25794 | 358.734 | 20.41 | 0.29 | 0.00 | 0 | 911.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 16.00 | Call | 344.08530 | 0.34409 | 246.64270 | 0.24664 | 344.085 | 20.53 | 0.28 | 0.00 | 0 | 20.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 17.96 | Call | 137.48580 | 0.13749 | 102.06110 | 0.10206 | 137.486 | 23.59 | 0.12 | 0.00 | 0 | 8,203.00 |
| \$ / R | On 20/06/2019 | Any day expiry | | 14.51980 | 14.51980 | | 14.14040 | 14.14040 | | 17.99 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 20/06/2019 | Any day expiry | 14.72 | Put | 887.95490 | 0.88795 | 1,097.37180 | 1.09737 | 887.955 | 18.35 | 0.51 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 20/06/2019 | Any day expiry | 17.22 | Call | 192.68100 | 0.19268 | 140.03950 | 0.14004 | 192.681 | 22.12 | 0.17 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 28/06/2019 | Any day expiry | | 14.53440 | 14.53440 | | 14.15440 | 14.15440 | | 18.07 | 0.00 | 0.00 | 0 | 170.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 13.00 | Put | 159.11700 | 0.15912 | 226.75340 | 0.22675 | 159.117 | 16.14 | 0.16 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 14.20 | Put | 594.24030 | 0.59424 | 763.40870 | 0.76341 | 594.240 | 17.51 | 0.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 14.25 | Put | 620.68260 | 0.62068 | 793.84500 | 0.79385 | 620.683 | 17.59 | 0.41 | 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 28/06/2019 | Any day expiry | 15.17 | Call | 564.08340 | 0.56408 | 423.47880 | 0.42348 | 564.083 | 19.07 | 0.41 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 15.96 | Call | 382.60020 | 0.38260 | 279.19400 | 0.27919 | 382.600 | 20.40 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 16.32 | Call | 319.30470 | 0.31930 | 231.15080 | 0.23115 | 319.305 | 20.89 | 0.25 | 0.00 | 0 | 250.00 |
| \$ / R | On 01/07/2019 | Any day expiry | | | 14.53990 | 14.53990 | 14.15960 | 14.15960 | | 18.04 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 03/07/2019 | Any day expiry | | | 14.54360 | 14.54360 | 14.16310 | 14.16310 | | 18.06 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 03/07/2019 | Any day expiry | 13.45 | Put | 283.02030 | 0.28302 | 383.36050 | 0.38336 | 283.020 | 16.53 | 0.25 | 0.00 | 0 | 39,250.00 |
| \$ / R | On 03/07/2019 | Any day expiry | 16.44 | Call | 310.37610 | 0.31038 | 225.55630 | 0.22556 | 310.376 | 21.01 | 0.24 | 0.00 | 0 | 39,250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | | | 14.59490 | 14.59490 | 14.21200 | 14.21200 | | 18.09 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 13.00 | Put | 179.55690 | 0.17956 | 254.85110 | 0.25485 | 179.557 | 16.02 | 0.17 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 14.20 | Put | 624.94580 | 0.62495 | 794.26590 | 0.79427 | 624.946 | 17.45 | 0.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 14.25 | Put | 651.34510 | 0.65135 | 824.25930 | 0.82426 | 651.345 | 17.53 | 0.41 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 15.34 | Call | 598.78020 | 0.59878 | 460.33140 | 0.46033 | 598.780 | 19.23 | 0.40 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 16.14 | Call | 419.71870 | 0.41972 | 314.62530 | 0.31463 | 419.719 | 20.48 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 16.50 | Call | 356.64460 | 0.35664 | 266.11330 | 0.26611 | 356.645 | 20.94 | 0.26 | 0.00 | 0 | 250.00 |
| \$ / R | On 01/08/2019 | Any day expiry | | | 14.59670 | 14.59670 | 14.21370 | 14.21370 | | 18.09 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 13/08/2019 | Any day expiry | | | 14.61870 | 14.61870 | 14.23470 | 14.23470 | | 18.06 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/08/2019 | Any day expiry | 14.48 | Put | 790.09470 | 0.79009 | 978.14890 | 0.97815 | 790.095 | 17.87 | 0.45 | 0.00 | 0 | 3,147.00 |
| \$ / R | On 13/08/2019 | Any day expiry | 16.35 | Call | 407.14580 | 0.40715 | 308.00830 | 0.30801 | 407.146 | 20.67 | 0.28 | 0.00 | 0 | 3,147.00 |
| \$ / R | On 30/08/2019 | Any day expiry | | | 14.64980 | 14.64980 | 14.26440 | 14.26440 | | 18.12 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 13.00 | Put | 196.94600 | 0.19695 | 278.41920 | 0.27842 | 196.946 | 15.94 | 0.17 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 14.20 | Put | 650.20040 | 0.65020 | 818.63130 | 0.81863 | 650.200 | 17.42 | 0.39 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 14.25 | Put | 676.55010 | 0.67655 | 848.48080 | 0.84848 | 676.550 | 17.50 | 0.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 15.52 | Call | 622.18860 | 0.62219 | 485.30780 | 0.48531 | 622.189 | 19.41 | 0.40 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 16.33 | Call | 445.86400 | 0.44586 | 340.82870 | 0.34083 | 445.864 | 20.58 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 16.70 | Call | 382.80710 | 0.38281 | 291.56560 | 0.29157 | 382.807 | 21.04 | 0.26 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/09/2019 | Any day expiry | | | 14.65530 | 14.65530 | 14.26960 | 14.26960 | | 18.10 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 05/09/2019 | Any day expiry | | | 14.66080 | 14.66080 | 14.27480 | 14.27480 | | 18.11 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/09/2019 | Any day expiry | 19.00 | Call | 194.83290 | 0.19483 | 137.90740 | 0.13791 | 194.833 | 24.74 | 0.13 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | | | 14.68130 | 14.68130 | 14.29430 | 14.29430 | | 18.15 | 0.00 | 73,406.50 | 5 | 14,094.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 10.75 | Put | 11.44290 | 0.01144 | 12.38630 | 0.01239 | 11.443 | 16.70 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 12.50 | Put | 92.08050 | 0.09208 | 152.16920 | 0.15217 | 92.080 | 14.77 | 0.10 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.25 | Put | 280.36340 | 0.28036 | 374.06940 | 0.37407 | 280.363 | 16.32 | 0.22 | 0.00 | 0 | 3,900.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.91 | Put | 520.85920 | 0.52086 | 667.71470 | 0.66771 | 520.859 | 16.95 | 0.33 | 0.00 | 0 | 81,930.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.97 | Put | 547.71270 | 0.54771 | 700.00640 | 0.70001 | 547.713 | 17.02 | 0.34 | 0.00 | 0 | 800.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.09 | Put | 606.00380 | 0.60600 | 766.78950 | 0.76679 | 606.004 | 17.20 | 0.36 | 0.00 | 0 | 33,715.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.21 | Put | 667.29090 | 0.66729 | 836.41110 | 0.83641 | 667.291 | 17.39 | 0.39 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.33 | Put | 731.48810 | 0.73149 | 908.58820 | 0.90859 | 731.488 | 17.58 | 0.41 | 0.00 | 0 | 33,151.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.38 | Put | 1,397.92930 | 1.39793 | 1,636.86950 | 1.63687 | 1,397.929 | 19.13 | 0.58 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.56 | Put | 1,528.76900 | 1.52877 | 1,777.03340 | 1.77703 | 1,528.769 | 19.39 | 0.60 | 0.00 | 0 | 2,571.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.87 | Call | 574.93030 | 0.57493 | 449.35100 | 0.44935 | 574.930 | 19.86 | 0.36 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.23 | Call | 338.21960 | 0.33822 | 261.10120 | 0.26110 | 338.220 | 21.60 | 0.23 | 0.00 | 0 | 800.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.64 | Call | 290.87100 | 0.29087 | 231.96020 | 0.23196 | 290.871 | 22.10 | 0.20 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.85 | Call | 273.97980 | 0.27398 | 219.15310 | 0.21915 | 273.980 | 22.48 | 0.19 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.93 | Call | 268.05640 | 0.26806 | 214.60550 | 0.21461 | 268.056 | 22.62 | 0.18 | 0.00 | 0 | 2,571.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 18.29 | Call | 243.97170 | 0.24397 | 196.14670 | 0.19615 | 243.972 | 23.28 | 0.17 | 0.00 | 0 | 81,930.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 18.47 | Call | 233.35270 | 0.23335 | 188.02310 | 0.18802 | 233.353 | 23.61 | 0.16 | 0.00 | 0 | 1,200.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 18.63 | Call | 224.61440 | 0.22461 | 179.86700 | 0.17987 | 224.614 | 23.90 | 0.15 | 0.00 | 0 | 33,715.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 19.32 | Call | 182.44490 | 0.18244 | 127.16080 | 0.12716 | 182.445 | 24.76 | 0.13 | 0.00 | 0 | 33,151.00 |
| \$ / R | On 30/09/2019 | Any day expiry | | | 14.70770 | 14.70770 | 14.31920 | 14.31920 | | 18.13 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 13.00 | Put | 210.32470 | 0.21032 | 300.83130 | 0.30083 | 210.325 | 15.78 | 0.17 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 14.20 | Put | 672.25600 | 0.67226 | 840.82940 | 0.84083 | 672.256 | 17.36 | 0.38 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 14.25 | Put | 698.51570 | 0.69852 | 870.44550 | 0.87045 | 698.516 | 17.44 | 0.39 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 15.68 | Call | 650.99830 | 0.65100 | 514.89420 | 0.51489 | 650.998 | 19.52 | 0.39 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 16.50 | Call | 475.67510 | 0.47568 | 370.02990 | 0.37003 | 475.675 | 20.64 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 16.89 | Call | 410.50230 | 0.41050 | 318.45950 | 0.31846 | 410.502 | 21.11 | 0.26 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/10/2019 | Any day expiry | | | 14.71140 | 14.71140 | 14.32280 | 14.32280 | | 18.14 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 31/10/2019 | Any day expiry | | | 14.76610 | 14.76610 | 14.37440 | 14.37440 | | 18.16 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 13.00 | Put | 222.27340 | 0.22227 | 322.81320 | 0.32281 | 222.273 | 15.63 | 0.18 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 14.20 | Put | 693.22980 | 0.69323 | 861.95880 | 0.86196 | 693.230 | 17.33 | 0.37 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 14.25 | Put | 719.39400 | 0.71939 | 891.37330 | 0.89137 | 719.394 | 17.41 | 0.38 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 15.87 | Call | 672.27630 | 0.67228 | 537.45080 | 0.53745 | 672.276 | 19.69 | 0.39 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 16.70 | Call | 500.24170 | 0.50024 | 394.81330 | 0.39481 | 500.242 | 20.76 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 17.09 | Call | 436.83400 | 0.43683 | 344.17630 | 0.34418 | 436.834 | 21.23 | 0.27 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | | | 14.82080 | 14.82080 | 14.42600 | 14.42600 | | 18.19 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 13.00 | Put | 238.80600 | 0.23881 | 342.04610 | 0.34205 | 238.806 | 15.67 | 0.18 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 14.20 | Put | 710.95450 | 0.71095 | 878.78100 | 0.87878 | 710.954 | 17.30 | 0.37 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 14.25 | Put | 737.01170 | 0.73701 | 908.00270 | 0.90800 | 737.012 | 17.38 | 0.38 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 16.03 | Call | 695.13040 | 0.69513 | 560.59920 | 0.56060 | 695.130 | 19.80 | 0.38 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 16.87 | Call | 524.72380 | 0.52472 | 418.55640 | 0.41856 | 524.724 | 20.84 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 17.26 | Call | 462.62850 | 0.46263 | 368.15130 | 0.36815 | 462.628 | 21.30 | 0.27 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/12/2019 | Any day expiry | | | 14.82640 | 14.82640 | 14.43130 | 14.43130 | | 18.23 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | | | 14.84740 | 14.84740 | 14.45150 | 14.45150 | | 18.25 | 0.00 | 2,969,480.00 | 200 | 9,800.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 11.89 | Put | 35.87220 | 0.03587 | 59.80130 | 0.05980 | 35.872 | 13.26 | 0.04 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 13.66 | Put | 479.85670 | 0.47986 | 604.84020 | 0.60484 | 479.857 | 16.73 | 0.28 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 17.38 | Call | 470.39440 | 0.47039 | 377.60650 | 0.37761 | 470.394 | 21.40 | 0.27 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 20.00 | Call | 230.76270 | 0.23076 | 167.33700 | 0.16734 | 230.763 | 24.35 | 0.14 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 31/12/2019 | Any day expiry | | | 14.88290 | 14.88290 | 14.48590 | 14.48590 | | 18.34 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 13.00 | Put | 253.84740 | 0.25385 | 358.01820 | 0.35802 | 253.847 | 15.67 | 0.18 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 14.20 | Put | 732.02190 | 0.73202 | 898.99050 | 0.89899 | 732.022 | 17.33 | 0.36 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 14.25 | Put | 757.97220 | 0.75797 | 928.02930 | 0.92803 | 757.972 | 17.41 | 0.37 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 16.21 | Call | 723.80800 | 0.72381 | 588.74960 | 0.58875 | 723.808 | 20.00 | 0.38 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 17.05 | Call | 556.48640 | 0.55649 | 449.75050 | 0.44975 | 556.486 | 20.99 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 17.44 | Call | 495.04230 | 0.49504 | 400.61660 | 0.40062 | 495.042 | 21.44 | 0.27 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/01/2020 | Any day expiry | | | 14.88690 | 14.88690 | 14.48970 | 14.48970 | | 18.35 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 31/01/2020 | Any day expiry | | | 14.94400 | 14.94400 | 14.54520 | 14.54520 | | 18.47 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 02/03/2020 | Any day expiry | | | 15.00510 | 15.00510 | 14.60450 | 14.60450 | | 18.55 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | | | 15.03270 | 15.03270 | 14.63120 | 14.63120 | | 18.62 | 0.00 | 0.00 | 0 | 3,966.00 |
| \$ / R | On 02/04/2020 | Any day expiry | | | 15.06630 | 15.06630 | 14.66380 | 14.66380 | | 18.65 | 0.00 | 0.00 | 0 | 55.00 |

| 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 29/04/2020 | Any day expiry | | | 15.11950 | | 15.11950 | | 14.71540 | 14.71540 | | 18.71 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 02/06/2020 | Any day expiry | | | 15.18650 | | 15.18650 | | 14.78040 | 14.78040 | | 18.83 | 0.00 | 0.00 | 0 | 1,055.00 |
| \$ / R | On 12/06/2020 | Foreign Exchange Future | | | 15.20620 | | 15.20620 | | 14.79960 | 14.79960 | | 18.84 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2020 | Any day expiry | | | 15.29690 | | 15.29690 | | 14.88750 | 14.88750 | | 18.93 | 0.00 | 0.00 | 0 | 84,000.00 |
| \$ / R | On 14/09/2020 | Foreign Exchange Future | | | 15.39150 | | 15.39150 | | 14.97930 | 14.97930 | | 19.01 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/12/2018 | Foreign Exchange Future | | | 14.18620 | | 14.18620 | | 13.81930 | 13.81930 | | 20.34 | 0.00 | 666,751.40 | 47 | 429.00 |
| \$ / R MAXI | On 18/03/2019 | Foreign Exchange Future | | | 14.34990 | | 14.34990 | | 13.97780 | 13.97780 | | 17.81 | 0.00 | 71,749.50 | 5 | 10.00 |
| \$ / R MAXI | On 14/06/2019 | Foreign Exchange Future | | | 14.50880 | | 14.50880 | | 14.12990 | 14.12990 | | 18.02 | 0.00 | 58,035.20 | 4 | 0.00 |
| \$ / R MAXI | On 16/09/2019 | Foreign Exchange Future | | | 14.68130 | | 14.68130 | | 14.29430 | 14.29430 | | 18.15 | 0.00 | 29,362.60 | 2 | 0.00 |
| \$ / R MAXI | On 13/12/2019 | Foreign Exchange Future | | | 14.84740 | | 14.84740 | | 14.45150 | 14.45150 | | 18.25 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/03/2020 | Foreign Exchange Future | | | 15.03270 | | 15.03270 | | 14.63120 | 14.63120 | | 18.62 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 14/12/2018 | Foreign Exchange Future | | | 18.13740 | | 18.13740 | | 17.58000 | 17.58000 | | 19.26 | 0.00 | 9,921,157.80 | 547 | 417,708.00 |
| £ / R | On 14/12/2018 | Foreign Exchange Future | 19.30 | Call | 10.86780 | | 0.01087 | | 3.61490 | 0.00361 | 10.868 | 24.03 | 0.04 | 0.00 | 0 | 200.00 |
| £ / R | On 31/01/2019 | Any day expiry | | | 18.29320 | | 18.29320 | | 17.73130 | 17.73130 | | 17.21 | 0.00 | 0.00 | 0 | 27.00 |
| £ / R | On 28/02/2019 | Any day expiry | | | 18.38060 | | 18.38060 | | 17.81600 | 17.81600 | | 17.34 | 0.00 | 0.00 | 0 | 47.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | | | 18.43760 | | 18.43760 | | 17.87150 | 17.87150 | | 17.29 | 0.00 | 14,676,329.60 | 796 | 11,948.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 18.00 | Put | 465.02730 | | 0.46503 | | 704.99920 | 0.70500 | 465.027 | 17.21 | 0.38 | 0.00 | 0 | 500.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 19.00 | Call | 455.22110 | | 0.45522 | | 265.33890 | 0.26534 | 455.221 | 17.76 | 0.39 | 0.00 | 0 | 2,500.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 19.19 | Put | 1,149.37430 | | 1.14937 | | 1,546.68490 | 1.54668 | 1,149.374 | 17.92 | 0.65 | 0.00 | 0 | 1,000.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 20.00 | Call | 219.67600 | | 0.21968 | | 117.51500 | 0.11752 | 219.676 | 18.72 | 0.22 | 0.00 | 0 | 500.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 20.18 | Call | 192.28650 | | 0.19229 | | 100.91190 | 0.10091 | 192.287 | 18.91 | 0.20 | 0.00 | 0 | 1,500.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 21.44 | Call | 72.66490 | | 0.07266 | | 35.05200 | 0.03505 | 72.665 | 20.01 | 0.08 | 0.00 | 0 | 500.00 |
| £ / R | On 29/03/2019 | Any day expiry | | | 18.47320 | | 18.47320 | | 17.90580 | 17.90580 | | 17.29 | 0.00 | 1,022,644.00 | 56 | 80.00 |
| £ / R | On 14/06/2019 | Foreign Exchange Future | | | 18.72120 | | 18.72120 | | 18.14560 | 18.14560 | | 17.20 | 0.00 | 2,527,362.00 | 135 | 5,539.00 |
| £ / R | On 16/09/2019 | Foreign Exchange Future | | | 19.02990 | | 19.02990 | | 18.44360 | 18.44360 | | 17.60 | 0.00 | 15,128,770.50 | 795 | 13,145.00 |
| £ / R | On 13/12/2019 | Foreign Exchange Future | | | 19.32560 | | 19.32560 | | 18.72870 | 18.72870 | | 17.89 | 0.00 | 9,662,800.00 | 500 | 247.00 |
| £ / R | On 16/03/2020 | Foreign Exchange Future | | | 19.65320 | | 19.65320 | | 19.04950 | 19.04950 | | 18.46 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/12/2018 | Foreign Exchange Future | | | 0.12632 | | 0.12632 | | 0.12219 | 0.12219 | | 32.72 | 0.00 | 0.00 | 0 | 6,905.00 |
| ¥ / R | On 18/03/2019 | Foreign Exchange Future | | | 0.12889 | | 0.12889 | | 0.12467 | 0.12467 | | 22.76 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2019 | Foreign Exchange Future | | | 0.13129 | | 0.13129 | | 0.12699 | 0.12699 | | 22.39 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2019 | Foreign Exchange Future | | | 0.13395 | | 0.13395 | | 0.12955 | 0.12955 | | 22.22 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/12/2019 | Foreign Exchange Future | | | 0.13651 | | 0.13651 | | 0.13204 | 0.13204 | | 22.33 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/03/2020 | Foreign Exchange Future | | | 0.14279 | | 0.14279 | | 0.13813 | 0.13813 | | 22.54 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2018 | Foreign Exchange Future | | | 16.16990 | | 16.16990 | | 15.66010 | 15.66010 | | 18.41 | 0.00 | 92,233,109.60 | 5,704 | 122,135.00 |
| € / R | On 21/12/2018 | Any day expiry | | | 16.19190 | | 16.19190 | | 15.68160 | 15.68160 | | 17.57 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 21/12/2018 | Any day expiry | 15.83 | Put | 80.58670 | | 0.08059 | | 291.54200 | 0.29154 | 80.587 | 16.59 | 0.25 | 0.00 | 0 | 32,000.00 |
| € / R | On 03/01/2019 | Any day expiry | | | 16.23040 | | 16.23040 | | 15.71980 | 15.71980 | | 15.70 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 03/01/2019 | Any day expiry | 15.85 | Put | 118.88760 | | 0.11889 | | 326.94550 | 0.32695 | 118.888 | 15.07 | 0.28 | 0.00 | 0 | 13,000.00 |
| € / R | On 28/02/2019 | Any day expiry | | | 16.43350 | | 16.43350 | | 15.91540 | 15.91540 | | 16.22 | 0.00 | 0.00 | 0 | 26.00 |
| € / R | On 18/03/2019 | Foreign Exchange Future | | | 16.49550 | | 16.49550 | | 15.97600 | 15.97600 | | 16.29 | 0.00 | 8,445,696.00 | 512 | 37,571.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| € / R | On 18/03/2019 | Foreign Exchange Future | 16.00 | Call | 817.95440 | | 0.81795 | | 509.71880 | 0.50972 | 817.954 | 15.59 | 0.66 | 0.00 | 0 | 650.00 |
| € / R | On 29/03/2019 | Any day expiry | | | 16.48500 | | 16.48500 | | 16.32450 | 16.32450 | | 16.34 | 0.00 | 865,198.50 | 53 | 53.00 |
| € / R | On 14/06/2019 | Foreign Exchange Future | | | 16.80680 | | 16.80680 | | 16.27670 | 16.27670 | | 16.63 | 0.00 | 0.00 | 0 | 5,042.00 |
| € / R | On 14/08/2019 | Any day expiry | | | 17.02840 | | 17.02840 | | 16.49110 | 16.49110 | | 16.81 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 14/08/2019 | Any day expiry | 17.01 | Put | 933.57050 | | 0.93357 | | 1,217.67720 | 1.21768 | 933.571 | 16.76 | 0.47 | 0.00 | 0 | 16,200.00 |
| € / R | On 14/08/2019 | Any day expiry | 19.65 | Call | 330.26130 | | 0.33026 | | 233.42220 | 0.23342 | 330.261 | 20.13 | 0.22 | 0.00 | 0 | 62,400.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | | | 17.14930 | | 17.14930 | | 16.60810 | 16.60810 | | 16.84 | 0.00 | 0.00 | 0 | 8,596.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | 18.60 | Call | 585.90120 | | 0.58590 | | 428.77100 | 0.42877 | 585.901 | 18.65 | 0.34 | 0.00 | 0 | 55,000.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | | | 17.47650 | | 17.47650 | | 16.92380 | 16.92380 | | 17.02 | 0.00 | 0.00 | 0 | 277.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 13.73 | Put | 67.57890 | | 0.06758 | | 89.16510 | 0.08917 | 67.579 | 15.67 | 0.05 | 0.00 | 0 | 17,150.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 16.15 | Put | 519.20170 | | 0.51920 | | 694.90160 | 0.69490 | 519.202 | 15.56 | 0.28 | 0.00 | 0 | 17,150.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | 20.62 | Call | 467.01170 | | 0.46701 | | 373.55940 | 0.37356 | 467.012 | 20.42 | 0.24 | 0.00 | 0 | 17,150.00 |
| € / R | On 16/03/2020 | Foreign Exchange Future | | | 17.77990 | | 17.77990 | | 17.22160 | 17.22160 | | 17.27 | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | | | 97.59000 | | 97.59000 | | 97.43000 | 97.43000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 07/02/2019 | Index Future | | | 606.57900 | | 606.57900 | | 608.47500 | 608.47500 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/05/2019 | Index Future | | | 617.23900 | | 617.23900 | | 619.17100 | 619.17100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/08/2019 | Index Future | | | 629.45300 | | 629.45300 | | 631.43100 | 631.43100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/02/2019 | Index Future | | | 697.74300 | | 697.74300 | | 701.58100 | 701.58100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/05/2019 | Index Future | | | 710.00500 | | 710.00500 | | 713.91400 | 713.91400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2019 | Index Future | | | 724.05400 | | 724.05400 | | 728.05000 | 728.05000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/02/2019 | Index Future | | | 631.39800 | | 631.39800 | | 635.87100 | 635.87100 | | | 0.00 | 0.00 | 0 | 910.00 |
| ALBI | On 02/05/2019 | Index Future | | | 642.49500 | | 642.49500 | | 647.04800 | 647.04800 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/08/2019 | Index Future | | | 655.20800 | | 655.20800 | | 659.86100 | 659.86100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2018 | Foreign Exchange Future | | | 10.24590 | | 10.24590 | | 10.05260 | 10.05260 | | 15.43 | 0.00 | 0.00 | 0 | 19,842.00 |
| AU\$ / R | On 18/03/2019 | Foreign Exchange Future | | | 10.38150 | | 10.38150 | | 10.18530 | 10.18530 | | 13.72 | 0.00 | 2,533,086.00 | 244 | 368.00 |
| AU\$ / R | On 14/06/2019 | Foreign Exchange Future | | | 10.51340 | | 10.51340 | | 10.31340 | 10.31340 | | 13.80 | 0.00 | 0.00 | 0 | 4,934.00 |
| AU\$ / R | On 16/09/2019 | Foreign Exchange Future | | | 10.65900 | | 10.65900 | | 10.45390 | 10.45390 | | 14.01 | 0.00 | 1,065,900.00 | 100 | 0.00 |
| AU\$ / R | On 13/12/2019 | Foreign Exchange Future | | | 10.79780 | | 10.79780 | | 10.58870 | 10.58870 | | 14.21 | 0.00 | 0.00 | 0 | 400.00 |
| AU\$ / R | On 13/12/2019 | Foreign Exchange Future | 11.00 | Call | 540.26010 | | 0.54026 | | 447.46510 | 0.44747 | 540.260 | 14.51 | 0.48 | 0.00 | 0 | 1,000.00 |
| AU\$ / R | On 16/03/2020 | Foreign Exchange Future | | | 10.95430 | | 10.95430 | | 10.74340 | 10.74340 | | 14.82 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/12/2018 | Foreign Exchange Future | | | 10.57690 | | 10.57690 | | 10.40290 | 10.40290 | | 16.81 | 0.00 | 1,057,690.00 | 100 | 850.00 |
| CAD/ R | On 18/03/2019 | Foreign Exchange Future | | | 10.72230 | | 10.72230 | | 10.54550 | 10.54550 | | 14.72 | 0.00 | 2,144,460.00 | 200 | 150.00 |
| CAD/ R | On 14/06/2019 | Foreign Exchange Future | | | 10.86030 | | 10.86030 | | 10.67740 | 10.67740 | | 14.92 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2019 | Foreign Exchange Future | | | 10.87880 | | 10.87880 | | 10.69650 | 10.69650 | | 15.08 | 0.00 | 0.00 | 0 | 250.00 |
| CAD/ R | On 13/12/2019 | Foreign Exchange Future | | | 11.02450 | | 11.02450 | | 10.83780 | 10.83780 | | 15.28 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/03/2020 | Foreign Exchange Future | | | 11.16750 | | 11.16750 | | 10.98000 | 10.98000 | | 15.72 | 0.00 | 0.00 | 0 | 0.00 |
| CF CANDO CAHF | On 18/03/2019 | Can-Do Future | | | 185.65000 | | 185.65000 | | 95.36000 | 95.36000 | | | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| CHF / R | On 14/12/2018 | Foreign Exchange Future | 14.31950 | | 14.31950 | | 13.83090 | 13.83090 | | 18.66 | 0.00 | 1,431,950.00 | 100 | 1,066.00 |
| CHF / R | On 18/03/2019 | Foreign Exchange Future | 14.62470 | | 14.62470 | | 14.12650 | 14.12650 | | 16.41 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2019 | Foreign Exchange Future | 14.91600 | | 14.91600 | | 14.40560 | 14.40560 | | 16.98 | 0.00 | 0.00 | 0 | 150.00 |
| CHF / R | On 16/09/2019 | Foreign Exchange Future | 15.23440 | | 15.23440 | | 14.71340 | 14.71340 | | 17.54 | 0.00 | 1,523,440.00 | 100 | 0.00 |
| CHF / R | On 13/12/2019 | Foreign Exchange Future | 15.54090 | | 15.54090 | | 15.00790 | 15.00790 | | 17.83 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/03/2020 | Foreign Exchange Future | 16.18700 | | 16.18700 | | 15.63460 | 15.63460 | | 18.34 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/12/2018 | Foreign Exchange Future | 2.06100 | | 2.06100 | | 2.01400 | 2.01400 | | 17.30 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/03/2019 | Foreign Exchange Future | 2.08070 | | 2.08070 | | 2.03400 | 2.03400 | | 15.78 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/06/2019 | Foreign Exchange Future | 2.10070 | | 2.10070 | | 2.05370 | 2.05370 | | 15.74 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/12/2018 | Foreign Exchange Future | 2.17600 | | 2.17600 | | 2.10710 | 2.10710 | | 17.88 | 0.00 | 217,600.00 | 100 | 140.00 |
| DKK / R | On 18/03/2019 | Foreign Exchange Future | 2.22010 | | 2.22010 | | 2.15010 | 2.15010 | | 15.10 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/06/2019 | Foreign Exchange Future | 2.26360 | | 2.26360 | | 2.19200 | 2.19200 | | 15.35 | 0.00 | 226,360.00 | 100 | 250.00 |
| DKK / R | On 16/09/2019 | Foreign Exchange Future | 2.31060 | | 2.31060 | | 2.23730 | 2.23730 | | 15.65 | 0.00 | 231,060.00 | 100 | 0.00 |
| DKK / R | On 13/12/2019 | Foreign Exchange Future | 2.43660 | | 2.43660 | | 2.36010 | 2.36010 | | 16.55 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 16/03/2020 | Foreign Exchange Future | 2.48640 | | 2.48640 | | 2.40930 | 2.40930 | | 17.05 | 0.00 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/02/2019 | Bond Future | 11.20198 | | 76.78643 | | 11.10068 | 77.36616 | | | 0.00 | 0.00 | 0 | 494.00 |
| ES33 | On 02/05/2019 | Bond Future | 11.30471 | | 74.34448 | | 11.19999 | 74.93472 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2019 | Bond Future | 11.40885 | | 75.81622 | | 11.30017 | 76.41921 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/02/2019 | Bond Future | 11.42763 | | 78.86667 | | 11.32632 | 79.52431 | | | 0.00 | 0.00 | 0 | 5,169.00 |
| ES42 | On 02/05/2019 | Bond Future | 11.53034 | | 75.99209 | | 11.42556 | 76.66160 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/08/2019 | Bond Future | 11.63257 | | 77.49680 | | 11.52391 | 78.18073 | | | 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 | 624.71300 | | 624.71300 | | 629.28700 | 629.28700 | | | 0.00 | 0.00 | 0 | 452.00 |
| GOVI | On 02/05/2019 | GOVI | 635.69200 | | 635.69200 | | 640.34800 | 640.34800 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2019 | GOVI | 648.27000 | | 648.27000 | | 653.02800 | 653.02800 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| HK\$/R | On 14/12/2018 | Foreign Exchange Future | | 1.81640 | 1.81640 | | 1.76910 | 1.76910 | | 19.41 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/03/2019 | Foreign Exchange Future | | 1.84060 | 1.84060 | | 1.79240 | 1.79240 | | 17.90 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/06/2019 | Foreign Exchange Future | | 1.86400 | 1.86400 | | 1.81480 | 1.81480 | | 17.82 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/02/2019 | Bond Future | | 132.17103 | 132.17103 | | 132.31883 | 132.31883 | | | 0.00 | 0.00 | 0 | 355.00 |
| I2025 | On 02/05/2019 | Bond Future | | 134.52353 | 134.52353 | | 134.67446 | 134.67446 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/08/2019 | Bond Future | | 137.17031 | 137.17031 | | 137.32625 | 137.32625 | | | 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 | | 100.30878 | 100.30878 | | 100.30580 | 100.30580 | | | 0.00 | 0.00 | 0 | 2,954.00 |
| I2029 | On 02/05/2019 | Bond Future | | 101.02114 | 101.02114 | | 101.01845 | 101.01845 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/08/2019 | Bond Future | | 103.04386 | 103.04386 | | 103.04265 | 103.04265 | | | 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 | | 102.37088 | 102.37088 | | 102.49141 | 102.49141 | | | 0.00 | 0.00 | 0 | 5,890.00 |
| I2033 | On 02/05/2019 | Bond Future | | 103.04748 | 103.04748 | | 103.17063 | 103.17063 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 01/08/2019 | Bond Future | | 105.11076 | 105.11076 | | 105.23789 | 105.23789 | | | 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 | | 120.06253 | 120.06253 | | 119.87777 | 119.87777 | | | 0.00 | 0.00 | 0 | 9,912.00 |
| I2038 | On 02/05/2019 | Bond Future | | 122.19958 | 122.19958 | | 122.01179 | 122.01179 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 01/08/2019 | Bond Future | | 124.59382 | 124.59382 | | 124.40412 | 124.40412 | | | 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 | | 114.19228 | 114.19228 | | 114.40362 | 114.40362 | | | 0.00 | 0.00 | 0 | 12,458.00 |
| I2046 | On 02/05/2019 | Bond Future | | 114.53882 | 114.53882 | | 114.75419 | 114.75419 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 01/08/2019 | Bond Future | | 116.83230 | 116.83230 | | 117.05367 | 117.05367 | | | 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 | | 117.56784 | 117.56784 | | 117.56396 | 117.56396 | | | 0.00 | 0.00 | 0 | 10,349.00 |
| I2050 | On 02/05/2019 | Bond Future | | 119.66036 | 119.66036 | | 119.65695 | 119.65695 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 01/08/2019 | Bond Future | | 120.23773 | 120.23773 | | 120.23596 | 120.23596 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/02/2019 | Index Future | | 253.60700 | 253.60700 | | 253.61800 | 253.61800 | | | 0.00 | 0.00 | 0 | 528.00 |
| IGOV | On 02/05/2019 | Index Future | | 258.12100 | 258.12100 | | 258.13300 | 258.13300 | | | 0.00 | 0.00 | 0 | 215.00 |
| IGOV | On 01/08/2019 | Index Future | | 263.28900 | 263.28900 | | 263.30400 | 263.30400 | | | 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 | | 0.13810 | 0.13810 | | 0.13460 | 0.13460 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| KES / R | On 18/03/2019 | Foreign Exchange Future | | | 0.13730 | | 0.13730 | | 0.13390 | 0.13390 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 14/06/2019 | Foreign Exchange Future | | | 0.13640 | | 0.13640 | | 0.13330 | 0.13330 | | | 0.00 | 0.00 | 0 | 2,166.00 |
| KES / R | On 16/09/2019 | Foreign Exchange Future | | | 0.13710 | | 0.13710 | | 0.13360 | 0.13360 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 13/12/2019 | Foreign Exchange Future | | | 0.13480 | | 0.13480 | | 0.13120 | 0.13120 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 16/03/2020 | Foreign Exchange Future | | | 0.13260 | | 0.13260 | | 0.12890 | 0.12890 | | | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 14/12/2018 | Foreign Exchange Future | | | 1.66860 | | 1.66860 | | 1.62650 | 1.62650 | | 15.57 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/03/2019 | Foreign Exchange Future | | | 1.69470 | | 1.69470 | | 1.65210 | 1.65210 | | 14.38 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 14/06/2019 | Foreign Exchange Future | | | 1.72000 | | 1.72000 | | 1.67670 | 1.67670 | | 14.33 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/12/2018 | Foreign Exchange Future | | | 9.76820 | | 9.76820 | | 9.54930 | 9.54930 | | 15.49 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2019 | Foreign Exchange Future | | | 9.89650 | | 9.89650 | | 9.67480 | 9.67480 | | 13.80 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2019 | Foreign Exchange Future | | | 10.02230 | | 10.02230 | | 9.79730 | 9.79730 | | 13.94 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2019 | Foreign Exchange Future | | | 10.15890 | | 10.15890 | | 9.93110 | 9.93110 | | 14.46 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/12/2019 | Foreign Exchange Future | | | 10.66760 | | 10.66760 | | 10.42670 | 10.42670 | | 15.33 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/03/2020 | Foreign Exchange Future | | | 10.81100 | | 10.81100 | | 10.57090 | 10.57090 | | 15.91 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 14/12/2018 | Foreign Exchange Future | | | 1.33310 | | 1.33310 | | 1.31280 | 1.31280 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/03/2019 | Foreign Exchange Future | | | 1.34090 | | 1.34090 | | 1.32030 | 1.32030 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 14/06/2019 | Foreign Exchange Future | | | 1.34740 | | 1.34740 | | 1.32650 | 1.32650 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 14/12/2018 | Foreign Exchange Future | | | 1.27850 | | 1.27850 | | 1.27210 | 1.27210 | | | 0.00 | 0.00 | 0 | 250.00 |
| QUANTO £ / \$ | On 18/03/2019 | Foreign Exchange Future | | | 1.28490 | | 1.28490 | | 1.27860 | 1.27860 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 14/06/2019 | Foreign Exchange Future | | | 1.29030 | | 1.29030 | | 1.28420 | 1.28420 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 16/09/2019 | Foreign Exchange Future | | | 1.29620 | | 1.29620 | | 1.29030 | 1.29030 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 13/12/2019 | Foreign Exchange Future | | | 1.30160 | | 1.30160 | | 1.29600 | 1.29600 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 16/03/2020 | Foreign Exchange Future | | | 1.30740 | | 1.30740 | | 1.30200 | 1.30200 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 14/12/2018 | Foreign Exchange Future | | | 1.13980 | | 1.13980 | | 1.13320 | 1.13320 | | | 0.00 | 5,699.00 | 5 | 60.00 |
| QUANTO € / \$ | On 18/03/2019 | Foreign Exchange Future | | | 1.14950 | | 1.14950 | | 1.14300 | 1.14300 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 14/06/2019 | Foreign Exchange Future | | | 1.15840 | | 1.15840 | | 1.15190 | 1.15190 | | | 0.00 | 0.00 | 0 | 582.00 |
| QUANTO € / \$ | On 16/09/2019 | Foreign Exchange Future | | | 1.16810 | | 1.16810 | | 1.16190 | 1.16190 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 13/12/2019 | Foreign Exchange Future | | | 1.17710 | | 1.17710 | | 1.17110 | 1.17110 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 16/03/2020 | Foreign Exchange Future | | | 1.18270 | | 1.18270 | | 1.17700 | 1.17700 | | | 0.00 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 14/12/2018 | Foreign Exchange Future | | | 7.91630 | | 7.91630 | 0.12623 | 8.18370 | 8.18370 | | 18.70 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2019 | Bond Future | | | 9.10326 | | 109.22284 | | 9.00627 | 109.78762 | | 6.51 | 0.00 | 441,041,827.92 | 4,038 | 73,851.00 |
| R186 | On 07/02/2019 | Bond Future | 8.30 | Call | 47.63000 | | 0.04763 | | 80.92000 | 0.08092 | 47.630 | 5.99 | 0.04 | 0.00 | 0 | 210.00 |
| R186 | On 07/02/2019 | Bond Future | 8.50 | Call | 137.71000 | | 0.13771 | | 213.31000 | 0.21331 | 137.710 | 6.12 | 0.10 | 0.00 | 0 | 1,000.00 |
| R186 | On 07/02/2019 | Bond Future | 8.77 | Call | 435.17000 | | 0.43517 | | 605.73000 | 0.60573 | 435.170 | 6.35 | 0.25 | 0.00 | 0 | 1,170.00 |
| R186 | On 07/02/2019 | Bond Future | 9.10 | Put | 1,202.54000 | | 1.20254 | | 952.26000 | 0.95226 | 1,202.540 | 6.59 | 0.50 | 0.00 | 0 | 1,000.00 |
| R186 | On 07/02/2019 | Bond Future | 9.20 | Call | 1,504.71000 | | 1.50471 | | 1,860.86000 | 1.86086 | 1,504.710 | 6.67 | 0.58 | 0.00 | 0 | 3,000.00 |
| R186 | On 07/02/2019 | Bond Future | 9.23 | Call | 1,608.98000 | | 1.60898 | | 1,976.99000 | 1.97699 | 1,608.980 | 6.69 | 0.60 | 0.00 | 0 | 3,000.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R186 | On 07/02/2019 | Bond Future | 9.27 | Call | 1,754.81000 | | 1.75481 | | 2,138.00000 | 2.13800 | 1,754.810 | 6.73 | 0.63 | 0.00 | 0 | 1,170.00 |
| R186 | On 07/02/2019 | Bond Future | 9.30 | Put | 735.18000 | | 0.73518 | | 564.46000 | 0.56446 | 735.180 | 6.77 | 0.35 | 0.00 | 0 | 5,000.00 |
| R186 | On 07/02/2019 | Bond Future | 9.38 | Call | 2,188.73000 | | 2.18873 | | 2,609.70000 | 2.60970 | 2,188.730 | 6.87 | 0.70 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/02/2019 | Bond Future | 9.50 | Put | 433.69000 | | 0.43369 | | 324.50000 | 0.32450 | 433.690 | 7.01 | 0.23 | 0.00 | 0 | 5,000.00 |
| R186 | On 07/02/2019 | Bond Future | 9.90 | Put | 137.64000 | | 0.13764 | | 98.96000 | 0.09896 | 137.640 | 7.52 | 0.09 | 0.00 | 0 | 1,000.00 |
| R186 | On 07/02/2019 | Bond Future | 9.92 | Put | 129.60000 | | 0.12960 | | 93.02000 | 0.09302 | 129.600 | 7.54 | 0.08 | 0.00 | 0 | 1,170.00 |
| R186 | On 02/05/2019 | Bond Future | | | 9.16460 | | 111.14232 | | 9.06321 | 111.71756 | | 6.66 | 0.00 | 0.00 | 0 | 3,050.00 |
| R186 | On 02/05/2019 | Bond Future | 8.50 | Call | 486.50000 | | 0.48650 | | 617.79000 | 0.61779 | 486.500 | 6.25 | 0.20 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/05/2019 | Bond Future | 8.62 | Call | 660.34000 | | 0.66034 | | 822.32000 | 0.82232 | 660.340 | 6.36 | 0.25 | 0.00 | 0 | 90.00 |
| R186 | On 02/05/2019 | Bond Future | 8.65 | Call | 709.39000 | | 0.70939 | | 879.36000 | 0.87936 | 709.390 | 6.38 | 0.26 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 8.70 | Call | 796.50000 | | 0.79650 | | 980.03000 | 0.98003 | 796.500 | 6.43 | 0.29 | 0.00 | 0 | 200.00 |
| R186 | On 02/05/2019 | Bond Future | 8.80 | Call | 989.05000 | | 0.98905 | | 1,200.25000 | 1.20025 | 989.050 | 6.51 | 0.33 | 0.00 | 0 | 7,500.00 |
| R186 | On 02/05/2019 | Bond Future | 9.00 | Call | 1,450.73000 | | 1.45073 | | 1,718.17000 | 1.71817 | 1,450.730 | 6.66 | 0.43 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/05/2019 | Bond Future | 9.20 | Call | 2,018.79000 | | 2.01879 | | 2,340.96000 | 2.34096 | 2,018.790 | 6.82 | 0.53 | 0.00 | 0 | 90.00 |
| R186 | On 02/05/2019 | Bond Future | 9.25 | Call | 2,176.24000 | | 2.17624 | | 2,511.51000 | 2.51151 | 2,176.240 | 6.86 | 0.55 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 9.30 | Call | 2,344.54000 | | 2.34454 | | 2,692.49000 | 2.69249 | 2,344.540 | 6.92 | 0.57 | 0.00 | 0 | 200.00 |
| R186 | On 02/05/2019 | Bond Future | 9.75 | Put | 840.59000 | | 0.84059 | | 707.28000 | 0.70728 | 840.590 | 7.47 | 0.26 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/05/2019 | Bond Future | 9.96 | Put | 626.18000 | | 0.62618 | | 523.98000 | 0.52398 | 626.180 | 7.76 | 0.20 | 0.00 | 0 | 90.00 |
| R186 | On 02/05/2019 | Bond Future | 10.02 | Put | 570.43000 | | 0.57043 | | 476.25000 | 0.47625 | 570.430 | 7.81 | 0.19 | 0.00 | 0 | 3,250.00 |
| R186 | On 02/05/2019 | Bond Future | 10.07 | Put | 519.40000 | | 0.51940 | | 432.22000 | 0.43222 | 519.400 | 7.81 | 0.17 | 0.00 | 0 | 200.00 |
| R186 | On 01/08/2019 | Bond Future | | | 9.21981 | | 108.03971 | | 9.11315 | 108.62808 | | 6.70 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 01/08/2019 | Bond Future | 8.30 | Call | 465.47000 | | 0.46547 | | 577.59000 | 0.57759 | 465.470 | 5.98 | 0.17 | 0.00 | 0 | 6,000.00 |
| R186 | On 01/08/2019 | Bond Future | 9.05 | Call | 1,918.81000 | | 1.91881 | | 2,198.83000 | 2.19883 | 1,918.810 | 6.75 | 0.45 | 0.00 | 0 | 6,000.00 |
| R186 | On 01/08/2019 | Bond Future | 10.08 | Put | 1,015.78000 | | 1.01578 | | 886.49000 | 0.88649 | 1,015.780 | 7.98 | 0.24 | 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 | | | 299.04196 | | 299.04196 | | 299.03563 | 299.03563 | | | 0.00 | 0.00 | 0 | 2,355.00 |
| R197 | On 02/05/2019 | Bond Future | | | 304.36450 | | 304.36450 | | 304.35914 | 304.35914 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 01/08/2019 | Bond Future | | | 302.89860 | | 302.89860 | | 302.89760 | 302.89760 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/02/2019 | Bond Future | | | 231.45596 | | 231.45596 | | 231.04402 | 231.04402 | | | 0.00 | 0.00 | 0 | 8,990.00 |
| R202 | On 02/05/2019 | Bond Future | | | 235.57567 | | 235.57567 | | 235.15715 | 235.15715 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 01/08/2019 | Bond Future | | | 236.27689 | | 236.27689 | | 235.85346 | 235.85346 | | | 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 | | | 8.39007 | | 101.36862 | | 8.29604 | 101.68203 | | 3.03 | 0.00 | 39,026,918.70 | 385 | 62,183.00 |
| R2023 | On 02/05/2019 | Bond Future | | | 8.43425 | | 99.22021 | | 8.33354 | 99.53951 | | 3.55 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 01/08/2019 | Bond Future | | | 8.46234 | | 101.18406 | | 8.35302 | 101.51117 | | 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 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2030 | On 07/02/2019 | Bond Future | | | 9.58354 | | 89.65496 | | 9.48165 | 90.29074 | | 9.07 | 0.00 | 37,565,428.24 | 419 | 55,510.00 |
| R2030 | On 07/02/2019 | Bond Future | 8.90 | Call | 121.52000 | | 0.12152 | | 192.73000 | 0.19273 | 121.520 | 8.32 | 0.09 | 0.00 | 0 | 1,320.00 |
| R2030 | On 07/02/2019 | Bond Future | 9.18 | Call | 411.84000 | | 0.41184 | | 582.59000 | 0.58259 | 411.840 | 8.71 | 0.22 | 0.00 | 0 | 4,000.00 |
| R2030 | On 07/02/2019 | Bond Future | 9.60 | Call | 1,415.83000 | | 1.41583 | | 1,780.04000 | 1.78004 | 1,415.830 | 9.19 | 0.52 | 0.00 | 0 | 1,320.00 |
| R2030 | On 07/02/2019 | Bond Future | 9.68 | Call | 1,692.86000 | | 1.69286 | | 2,092.01000 | 2.09201 | 1,692.860 | 9.28 | 0.58 | 0.00 | 0 | 4,000.00 |
| R2030 | On 07/02/2019 | Bond Future | 10.20 | Put | 304.61000 | | 0.30461 | | 225.59000 | 0.22559 | 304.610 | 10.14 | 0.15 | 0.00 | 0 | 4,000.00 |
| R2030 | On 02/05/2019 | Bond Future | | | 9.64768 | | 91.23083 | | 9.54221 | 91.87812 | | 9.20 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 02/05/2019 | Bond Future | 8.90 | Call | 478.87000 | | 0.47887 | | 613.65000 | 0.61365 | 478.870 | 8.53 | 0.18 | 0.00 | 0 | 3,000.00 |
| R2030 | On 02/05/2019 | Bond Future | 9.40 | Call | 1,442.31000 | | 1.44231 | | 1,722.38000 | 1.72238 | 1,442.310 | 9.10 | 0.40 | 0.00 | 0 | 3,000.00 |
| R2030 | On 02/05/2019 | Bond Future | 10.20 | Put | 1,022.86000 | | 1.02286 | | 863.52000 | 0.86352 | 1,022.860 | 10.16 | 0.27 | 0.00 | 0 | 3,000.00 |
| R2030 | On 01/08/2019 | Bond Future | | | 9.71049 | | 89.03125 | | 9.60073 | 89.69270 | | 9.23 | 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 | | | 9.79068 | | 91.79081 | | 9.68900 | 92.47744 | | 9.93 | 0.00 | 92,341,554.86 | 1,006 | 43,322.00 |
| R2032 | On 02/05/2019 | Bond Future | | | 9.85404 | | 89.24719 | | 9.74902 | 89.94624 | | 10.39 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 01/08/2019 | Bond Future | | | 9.91417 | | 91.01394 | | 9.80528 | 91.72819 | | 9.94 | 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 | | | 9.91644 | | 95.75714 | | 9.81485 | 96.51925 | | 10.58 | 0.00 | 0.00 | 0 | 71,612.00 |
| R2035 | On 02/05/2019 | Bond Future | | | 9.97676 | | 92.93962 | | 9.87206 | 93.71545 | | 11.10 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 01/08/2019 | Bond Future | | | 10.03503 | | 94.77932 | | 9.92668 | 95.57193 | | 10.63 | 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 | | | 9.98258 | | 88.00397 | | 9.88105 | 88.76952 | | 11.63 | 0.00 | 22,705,024.26 | 258 | 56,758.00 |
| R2037 | On 02/05/2019 | Bond Future | | | 10.04516 | | 89.55082 | | 9.94059 | 90.33011 | | 11.66 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 01/08/2019 | Bond Future | | | 10.10753 | | 87.06768 | | 9.99936 | 87.86377 | | 11.72 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/02/2019 | Bond Future | | | 10.04722 | | 91.20318 | | 9.94571 | 92.02538 | | 12.03 | 0.00 | 10,214,756.16 | 112 | 32,154.00 |
| R2040 | On 02/05/2019 | Bond Future | | | 10.10924 | | 92.80636 | | 10.00475 | 93.64322 | | 12.07 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 02/05/2019 | Bond Future | 9.60 | Call | 1,164.14000 | | 1.16414 | | 1,429.07000 | 1.42907 | 1,164.140 | 11.54 | 0.29 | 0.00 | 0 | 1,150.00 |
| R2040 | On 02/05/2019 | Bond Future | 10.20 | Call | 3,254.99000 | | 3.25499 | | 3,747.94000 | 3.74794 | 3,254.990 | 12.32 | 0.56 | 0.00 | 0 | 1,150.00 |
| R2040 | On 01/08/2019 | Bond Future | | | 10.17121 | | 90.13731 | | 10.06318 | 90.99224 | | 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 | | | 10.07053 | | 88.29875 | | 9.96395 | 89.17515 | | 12.62 | 0.00 | 8,829,875.00 | 100 | 37,155.00 |
| R2044 | On 02/05/2019 | Bond Future | | | 10.13027 | | 89.85078 | | 10.02063 | 90.74289 | | 12.68 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 01/08/2019 | Bond Future | | | 10.18990 | | 87.24842 | | 10.07667 | 88.15958 | | 12.78 | 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 |
|------------------|---------------|--------------------|-----------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2044 | On 31/01/2044 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 07/02/2019 | Bond Future | 10.04634 | | 91.82463 | | 9.93975 | 92.72530 | | 12.45 | 0.00 | 413,945,432.04 | 4,508 | 104,791.00 |
| R2048 | On 02/05/2019 | Bond Future | 10.10067 | | 89.00144 | | 9.99111 | 89.91827 | | 13.13 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 01/08/2019 | Bond Future | 10.15326 | | 90.76312 | | 10.04028 | 91.69942 | | 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 | 5.93039 | | 101.72193 | | 5.87799 | 101.76881 | | 0.30 | 0.00 | 0.00 | 0 | 15,739.00 |
| R207 | On 02/05/2019 | Bond Future | 5.34057 | | 103.50979 | | 5.26977 | 103.55786 | | 0.34 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 01/08/2019 | Bond Future | 3.77802 | | 101.91606 | | 3.66438 | 101.96664 | | 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 | 7.18969 | | 101.63809 | | 7.14562 | 101.72332 | | 1.12 | 0.00 | 0.00 | 0 | 17,015.00 |
| R208 | On 02/05/2019 | Bond Future | 7.12178 | | 100.02331 | | 7.07178 | 100.11041 | | 1.43 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 01/08/2019 | Bond Future | 6.97515 | | 102.00314 | | 6.91621 | 102.09349 | | 1.32 | 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 | 9.85382 | | 72.77133 | | 9.75238 | 73.41968 | | 11.86 | 0.00 | 99,114,551.46 | 1,362 | 119,900.00 |
| R209 | On 07/02/2019 | Bond Future | 9.04 | Call | 71.38000 | 0.07138 | 117.68000 | 0.11768 | 71.380 | 10.65 | 0.05 | 0.00 | 0 | 4,000.00 |
| R209 | On 07/02/2019 | Bond Future | 9.54 | Call | 622.82000 | 0.62282 | 843.15000 | 0.84315 | 622.820 | 11.56 | 0.29 | 0.00 | 0 | 4,000.00 |
| R209 | On 07/02/2019 | Bond Future | 10.20 | Put | 670.86000 | 0.67086 | 518.67000 | 0.51867 | 670.860 | 12.69 | 0.28 | 0.00 | 0 | 4,000.00 |
| R209 | On 02/05/2019 | Bond Future | 9.90836 | | 70.90118 | | 9.80407 | 71.56118 | | 12.55 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2019 | Bond Future | 9.35 | Call | 847.36000 | 0.84736 | 1,044.03000 | 1.04403 | 847.360 | 11.99 | 0.27 | 0.00 | 0 | 760.00 |
| R209 | On 02/05/2019 | Bond Future | 9.95 | Call | 2,429.60000 | 2.42960 | 2,804.84000 | 2.80484 | 2,429.600 | 12.82 | 0.53 | 0.00 | 0 | 760.00 |
| R209 | On 02/05/2019 | Bond Future | 10.50 | Put | 1,049.41000 | 1.04941 | 892.79000 | 0.89279 | 1,049.410 | 13.90 | 0.26 | 0.00 | 0 | 11,560.00 |
| R209 | On 02/05/2019 | Bond Future | 10.71 | Put | 796.23000 | 0.79623 | 673.80000 | 0.67380 | 796.230 | 14.37 | 0.21 | 0.00 | 0 | 760.00 |
| R209 | On 01/08/2019 | Bond Future | 9.95991 | | 72.30471 | | 9.85235 | 72.97888 | | 12.08 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 07/02/2019 | Bond Future | 186.29022 | | 186.29022 | | 186.58761 | 186.58761 | | | 0.00 | 0.00 | 0 | 2,708.00 |
| R210 | On 02/05/2019 | Bond Future | 187.04993 | | 187.04993 | | 187.35348 | 187.35348 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 01/08/2019 | Bond Future | 190.79538 | | 190.79538 | | 191.10771 | 191.10771 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------------------|--------|---------------|-------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|----------------------|
| R210 | | On 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 | 155.78212 | 155.78212 | | 155.77913 | 155.77913 | | | 0.00 | 0.00 | 0 | 4,976.00 |
| R212 | | On 02/05/2019 | Bond Future | 158.55496 | 158.55496 | | 158.55241 | 158.55241 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | | On 01/08/2019 | Bond Future | 161.65848 | 161.65848 | | 161.65824 | 161.65824 | | | 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 | 9.67492 | 84.39633 | | 9.57833 | 84.98847 | | 9.54 | 0.00 | 0.00 | 0 | 32,397.00 |
| R213 | | On 02/05/2019 | Bond Future | 9.73301 | 82.32995 | | 9.63331 | 82.93281 | | 10.16 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | | On 01/08/2019 | Bond Future | 9.78822 | 83.95949 | | 9.68483 | 84.57556 | | 9.79 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | | On 28/02/2031 | Price Contribution | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | | On 28/02/2031 | Price Contribution | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214 | | On 07/02/2019 | Bond Future | 10.02585 | 71.85857 | | 9.92444 | 72.53038 | | 12.79 | 0.00 | 46,636,211.93 | 649 | 29,915.00 |
| R214 | | On 02/05/2019 | Bond Future | 10.07962 | 69.82542 | | 9.97547 | 70.50927 | | 13.45 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | | On 01/08/2019 | Bond Future | 10.13158 | 71.20749 | | 10.02425 | 71.90595 | | 12.92 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | | On 28/02/2041 | Price Contribution | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 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 | 10.36190 | 10.36190 | | 10.10960 | 10.10960 | | 17.17 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | | On 18/03/2019 | Foreign Exchange Future | 10.50790 | 10.50790 | | 10.25080 | 10.25080 | | 15.17 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | | On 14/06/2019 | Foreign Exchange Future | 10.65030 | 10.65030 | | 10.38820 | 10.38820 | | 15.31 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | | On 14/12/2018 | Foreign Exchange Future | 2.63540 | 2.63540 | | 2.57700 | 2.57700 | | 22.17 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | | On 18/03/2019 | Foreign Exchange Future | 2.53600 | 2.53600 | | 2.47730 | 2.47730 | | 20.52 | 0.00 | 0.00 | 0 | 14,000.00 |
| TRY / R | | On 14/06/2019 | Foreign Exchange Future | 2.45080 | 2.45080 | | 2.39300 | 2.39300 | | 20.87 | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 3,908,748,498.74 | 203,349 | 10 848 177.00 |
| Grand Total: | | | | | | | | | | | | 3,908,748,498.74 | 203,349 | 10 848 177.00 |