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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/11/2018

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|---------------|----------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | |
| \$ / R | On 02/11/2018 | Any day expiry | 14.30630 | 14.30630 | | 14.46580 | 14.46580 | | 11.62 | 0.00 | 286,126,000.00 | 20,000 | 0.00 |
| \$ / R | On 05/11/2018 | Any day expiry | 14.29030 | 14.29030 | | 14.46580 | 14.46580 | | 12.17 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/11/2018 | Any day expiry | 11.90 | Put | 0.00000 | 0.00000 | 0.00000 | 0.000 | 16.41 | 0.00 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 05/11/2018 | Any day expiry | 13.86 | Put | 1.62470 | 0.00162 | 6.04770 | 0.00605 | 16.56 | 0.02 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 05/11/2018 | Any day expiry | 16.81 | Call | 0.01760 | 0.00002 | 0.05200 | 0.00005 | 48.42 | 0.00 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 09/11/2018 | Any day expiry | 14.29290 | 14.29290 | | 14.46790 | 14.46790 | | 19.31 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/11/2018 | Any day expiry | 14.40 | Put | 214.61510 | 0.21462 | 132.61170 | 0.13261 | 19.58 | 0.60 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 13/11/2018 | Any day expiry | 14.29810 | 14.29810 | | 14.47400 | 14.47400 | | 18.28 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 15/11/2018 | Any day expiry | 14.30120 | 14.30120 | | 14.47760 | 14.47760 | | 18.48 | 0.00 | 0.00 | 0 | 24.00 |
| \$ / R | On 15/11/2018 | Any day expiry | 14.34 | Put | 220.82600 | 0.22083 | 144.23670 | 0.14424 | 18.63 | 0.52 | 0.00 | 0 | 171.00 |
| \$ / R | On 15/11/2018 | Any day expiry | 14.50 | Call | 123.97930 | 0.12398 | 201.14270 | 0.20114 | 19.23 | 0.36 | 0.00 | 0 | 171.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 14.30310 | 14.30310 | | 14.47940 | 14.47940 | | 18.56 | 0.00 | 0.00 | 0 | 308.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 10.83 | Put | 0.01950 | 0.00002 | 0.00000 | 0.00000 | 37.89 | 0.00 | 0.00 | 0 | 51,000.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 11.67 | Put | 0.04600 | 0.00005 | 0.03270 | 0.00003 | 29.78 | 0.00 | 0.00 | 0 | 51,000.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 13.22 | Call | 1,088.16280 | 1.08816 | 1,263.91650 | 1.26392 | 20.42 | 0.98 | 0.00 | 0 | 51,000.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 14.32 | Call | 200.01090 | 0.20001 | 302.78350 | 0.30278 | 18.63 | 0.49 | 0.00 | 0 | 15,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|----------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 16/11/2018 | Any day expiry | 14.72 | Call | 77.76480 | 0.07776 | 131.04400 | 0.13104 | 77.765 | 20.12 | 0.24 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 14.74 | Call | 73.95930 | 0.07396 | 125.32100 | 0.12532 | 73.959 | 20.20 | 0.23 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 14.78 | Call | 66.85520 | 0.06686 | 114.53070 | 0.11453 | 66.855 | 20.35 | 0.21 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 14.89 | Call | 50.44590 | 0.05045 | 89.00520 | 0.08901 | 50.446 | 20.76 | 0.17 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 14.89 | Put | 637.34590 | 0.63735 | 499.60520 | 0.49961 | 637.346 | 20.76 | 0.83 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/11/2018 | Any day expiry | 14.30870 | | 14.30870 | | 14.48480 | 14.48480 | | 18.08 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 20/11/2018 | Any day expiry | 14.31060 | | 14.31060 | | 14.48660 | 14.48660 | | 18.14 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/11/2018 | Any day expiry | 14.31430 | | 14.31430 | | 14.49020 | 14.49020 | | 18.15 | 0.00 | 0.00 | 0 | 179.00 |
| \$ / R | On 23/11/2018 | Any day expiry | 14.31620 | | 14.31620 | | 14.49200 | 14.49200 | | 18.37 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2018 | Any day expiry | 14.32550 | | 14.32550 | | 14.50090 | 14.50090 | | 18.16 | 0.00 | 0.00 | 0 | 368.00 |
| \$ / R | On 28/11/2018 | Any day expiry | 14.76 | Call | 133.04690 | 0.13305 | 191.96470 | 0.19196 | 133.047 | 19.50 | 0.29 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 29/11/2018 | Any day expiry | 14.32740 | | 14.32740 | | 14.50270 | 14.50270 | | 18.20 | 0.00 | 0.00 | 0 | 461.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 14.32920 | | 14.32920 | | 14.50450 | 14.50450 | | 18.24 | 0.00 | 40,671,120.00 | 2,828 | 4,665.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 13.00 | Put | 8.86260 | 0.00886 | 5.85110 | 0.00585 | 8.863 | 18.94 | 0.03 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 13.80 | Put | 83.76930 | 0.08377 | 55.73150 | 0.05573 | 83.769 | 17.36 | 0.21 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 13.85 | Put | 96.51880 | 0.09652 | 64.98850 | 0.06499 | 96.519 | 17.44 | 0.23 | 0.00 | 0 | 600.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 14.08 | Call | 421.57990 | 0.42158 | 546.77270 | 0.54677 | 421.580 | 17.81 | 0.65 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 14.25 | Put | 247.61620 | 0.24762 | 181.91210 | 0.18191 | 247.616 | 18.08 | 0.45 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 14.30 | Call | 302.07640 | 0.30208 | 406.93130 | 0.40693 | 302.076 | 18.16 | 0.53 | 0.00 | 0 | 600.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 14.80 | Call | 135.29670 | 0.13530 | 192.53960 | 0.19254 | 135.297 | 19.67 | 0.29 | 0.00 | 0 | 600.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 14.82 | Call | 130.87610 | 0.13088 | 186.65560 | 0.18666 | 130.876 | 19.74 | 0.28 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 16.70 | Call | 4.07780 | 0.00408 | 6.98250 | 0.00698 | 4.078 | 24.28 | 0.01 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 17.31 | Call | 1.53490 | 0.00153 | 2.16680 | 0.00217 | 1.535 | 26.00 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 05/12/2018 | Any day expiry | 14.33860 | | 14.33860 | | 14.51350 | 14.51350 | | 18.11 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/12/2018 | Any day expiry | 15.45 | Put | 1,169.01850 | 1.16902 | 1,020.69790 | 1.02070 | 1,169.019 | 21.33 | 0.87 | 0.00 | 0 | 23,000.00 |
| \$ / R | On 06/12/2018 | Any day expiry | 14.34040 | | 14.34040 | | 14.51530 | 14.51530 | | 18.14 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/12/2018 | Any day expiry | 13.90 | Put | 129.85010 | 0.12985 | 91.59030 | 0.09159 | 129.850 | 17.45 | 0.27 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 06/12/2018 | Any day expiry | 14.30 | Put | 295.18380 | 0.29518 | 225.02710 | 0.22503 | 295.184 | 18.07 | 0.47 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 06/12/2018 | Any day expiry | 14.90 | Put | 700.65290 | 0.70065 | 579.02700 | 0.57903 | 700.653 | 19.80 | 0.73 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 06/12/2018 | Any day expiry | 15.30 | Put | 1,036.39080 | 1.03639 | 894.76150 | 0.89476 | 1,036.391 | 20.94 | 0.84 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 07/12/2018 | Any day expiry | 14.34220 | | 14.34220 | | 14.51700 | 14.51700 | | 18.19 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 11/12/2018 | Any day expiry | 14.34940 | | 14.34940 | | 14.52410 | 14.52410 | | 18.06 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/12/2018 | Any day expiry | 13.65 | Put | 77.88150 | 0.07788 | 54.03730 | 0.05404 | 77.881 | 16.97 | 0.18 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 11/12/2018 | Any day expiry | 13.86 | Put | 131.53010 | 0.13153 | 93.63980 | 0.09364 | 131.530 | 17.30 | 0.26 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 11/12/2018 | Any day expiry | 15.08 | Call | 126.55420 | 0.12655 | 171.78650 | 0.17179 | 126.554 | 20.18 | 0.24 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 11/12/2018 | Any day expiry | 15.69 | Call | 53.52580 | 0.05353 | 75.71170 | 0.07571 | 53.526 | 21.78 | 0.11 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 12/12/2018 | Any day expiry | 14.35120 | | 14.35120 | | 14.52590 | 14.52590 | | 18.10 | 0.00 | 0.00 | 0 | 3,672.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.35480 | | 14.35480 | | 14.52940 | 14.52940 | | 18.16 | 0.00 | 772,144,692.00 | 53,790 | 810,412.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 11.64 | Put | 1.27410 | 0.00127 | 1.21950 | 0.00122 | 1.274 | 23.32 | 0.00 | 0.00 | 0 | 2,764.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 11.75 | Put | 1.49010 | 0.00149 | 1.41550 | 0.00142 | 1.490 | 22.75 | 0.00 | 0.00 | 0 | 228,616.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 11.90 | Put | 1.85080 | 0.00185 | 1.71070 | 0.00171 | 1.851 | 21.97 | 0.01 | 0.00 | 0 | 11,300.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.00 | Put | 2.14340 | 0.00214 | 1.94510 | 0.00195 | 2.143 | 21.45 | 0.01 | 0.00 | 0 | 174,530.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.02 | Put | 2.20780 | 0.00221 | 1.99610 | 0.00200 | 2.208 | 21.34 | 0.01 | 0.00 | 0 | 5,500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.10 | Put | 2.48750 | 0.00249 | 2.21560 | 0.00222 | 2.488 | 20.93 | 0.01 | 0.00 | 0 | 8,580.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.20 | Put | 2.89320 | | 0.00289 | | 2.52890 | 0.00253 | 2.893 | 20.40 | 0.01 | 0.00 | 0 | 7,300.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.25 | Put | 3.12300 | | 0.00312 | | 2.70410 | 0.00270 | 3.123 | 20.14 | 0.01 | 0.00 | 0 | 3,300.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.38 | Put | 3.82090 | | 0.00382 | | 3.22730 | 0.00323 | 3.821 | 19.47 | 0.01 | 0.00 | 0 | 39,589.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.50 | Put | 4.62180 | | 0.00462 | | 3.81430 | 0.00381 | 4.622 | 18.84 | 0.01 | 0.00 | 0 | 26,400.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.50 | Call | 1,859.42180 | | 1.85942 | 2,033.21430 | 2.03321 | 1,859.422 | 18.84 | 18.84 | 0.99 | 0.00 | 0 | 228,616.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.63 | Put | 5.70800 | | 0.00571 | | 4.59280 | 0.00459 | 5.708 | 18.16 | 0.02 | 0.00 | 0 | 39,589.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.68 | Put | 6.19960 | | 0.00620 | | 4.93990 | 0.00494 | 6.200 | 17.90 | 0.02 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.75 | Put | 6.96960 | | 0.00697 | | 5.47780 | 0.00548 | 6.970 | 17.54 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.95 | Put | 10.80130 | | 0.01080 | | 7.43160 | 0.00743 | 10.801 | 16.78 | 0.03 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.00 | Put | 12.89890 | | 0.01290 | | 8.03980 | 0.00804 | 12.899 | 16.80 | 0.04 | 0.00 | 0 | 177,520.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.00 | Call | 1,367.69890 | | 1.36770 | 1,537.43980 | 1.53744 | 1,367.699 | 16.80 | 16.80 | 0.96 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.05 | Put | 15.32840 | | 0.01533 | | 8.70710 | 0.00871 | 15.328 | 16.82 | 0.04 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.10 | Put | 18.12720 | | 0.01813 | | 9.45430 | 0.00945 | 18.127 | 16.84 | 0.05 | 0.00 | 0 | 11,300.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.20 | Call | 1,179.79790 | | 1.17980 | 1,343.36170 | 1.34336 | 1,179.798 | 16.88 | 16.88 | 0.93 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.22 | Put | 26.59870 | | 0.02660 | | 15.04560 | 0.01505 | 26.599 | 16.89 | 0.07 | 0.00 | 0 | 5,500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.25 | Put | 29.15560 | | 0.02916 | | 16.79780 | 0.01680 | 29.156 | 16.90 | 0.08 | 0.00 | 0 | 17,800.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.25 | Call | 1,133.95560 | | 1.13396 | 1,296.19780 | 1.29620 | 1,133.956 | 16.90 | 16.90 | 0.92 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.32 | Put | 35.89800 | | 0.03590 | | 21.53050 | 0.02153 | 35.898 | 16.93 | 0.09 | 0.00 | 0 | 13,650.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.33 | Put | 36.95480 | | 0.03695 | | 22.28590 | 0.02229 | 36.955 | 16.93 | 0.09 | 0.00 | 0 | 135,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.45 | Call | 956.47920 | | 0.95648 | 1,112.49260 | 1.11249 | 956.479 | 16.98 | 16.98 | 0.88 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.45 | Put | 51.67920 | | 0.05168 | | 33.09260 | 0.03309 | 51.679 | 16.98 | 0.12 | 0.00 | 0 | 4,080.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.50 | Put | 59.02050 | | 0.05902 | | 38.64550 | 0.03865 | 59.021 | 17.00 | 0.14 | 0.00 | 0 | 29,800.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.50 | Call | 913.82050 | | 0.91382 | 1,068.04550 | 1.06805 | 913.821 | 17.00 | 17.00 | 0.86 | 0.00 | 0 | 228,616.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.60 | Put | 76.09100 | | 0.07609 | | 51.87410 | 0.05187 | 76.091 | 17.04 | 0.17 | 0.00 | 0 | 66,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.68 | Put | 92.71280 | | 0.09271 | | 64.70650 | 0.06471 | 92.713 | 17.11 | 0.20 | 0.00 | 0 | 13,150.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.70 | Put | 97.44910 | | 0.09745 | | 68.25140 | 0.06825 | 97.449 | 17.14 | 0.20 | 0.00 | 0 | 7,300.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.75 | Put | 110.02460 | | 0.11002 | | 77.73690 | 0.07774 | 110.025 | 17.22 | 0.22 | 0.00 | 0 | 700.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.79 | Put | 120.85970 | | 0.12086 | | 85.98660 | 0.08599 | 120.860 | 17.28 | 0.24 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.80 | Put | 123.67730 | | 0.12368 | | 88.14400 | 0.08814 | 123.677 | 17.30 | 0.24 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.80 | Call | 678.47730 | | 0.67848 | 817.54400 | 0.81754 | 678.477 | 17.30 | 17.30 | 0.76 | 0.00 | 0 | 3,068.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.90 | Put | 154.33090 | | 0.15433 | | 112.27330 | 0.11227 | 154.331 | 17.45 | 0.28 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 13.95 | Call | 576.17610 | | 0.57618 | 705.29600 | 0.70530 | 576.176 | 17.53 | 17.53 | 0.70 | 0.00 | 0 | 39,589.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.00 | Put | 189.59020 | | 0.18959 | | 140.59730 | 0.14060 | 189.590 | 17.61 | 0.33 | 0.00 | 0 | 58,250.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.00 | Call | 544.39020 | | 0.54439 | 669.99730 | 0.67000 | 544.390 | 17.61 | 17.61 | 0.67 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.10 | Put | 229.56670 | | 0.22957 | | 173.32120 | 0.17332 | 229.567 | 17.76 | 0.37 | 0.00 | 0 | 1,867.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.12 | Put | 238.13210 | | 0.23813 | | 180.40600 | 0.18041 | 238.132 | 17.80 | 0.38 | 0.00 | 0 | 4,372.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.13 | Call | 467.28510 | | 0.46729 | 583.41760 | 0.58342 | 467.285 | 17.81 | 17.81 | 0.61 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.15 | Put | 251.33560 | | 0.25134 | | 191.37790 | 0.19138 | 251.336 | 17.84 | 0.39 | 0.00 | 0 | 236,970.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.16 | Put | 255.83110 | | 0.25583 | | 195.12490 | 0.19512 | 255.831 | 17.86 | 0.40 | 0.00 | 0 | 36,200.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.20 | Call | 429.09020 | | 0.42909 | 539.97790 | 0.53998 | 429.090 | 17.92 | 17.92 | 0.58 | 0.00 | 0 | 51,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.20 | Put | 274.29020 | | 0.27429 | | 210.57790 | 0.21058 | 274.290 | 17.92 | 0.42 | 0.00 | 0 | 13,650.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.24 | Put | 293.50400 | | 0.29350 | | 226.76770 | 0.22677 | 293.504 | 17.98 | 0.44 | 0.00 | 0 | 24,570.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.25 | Call | 403.22380 | | 0.40322 | 510.33090 | 0.51033 | 403.224 | 18.00 | 18.00 | 0.56 | 0.00 | 0 | 51,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.30 | Put | 323.72740 | | 0.32373 | | 252.43700 | 0.25244 | 323.727 | 18.08 | 0.46 | 0.00 | 0 | 35,000.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.33 | Put | 339.46300 | | 0.33946 | | 265.89250 | 0.26589 | 339.463 | 18.12 | 0.48 | 0.00 | 0 | 31,047.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.33 | Call | 364.26300 | | 0.36426 | | 465.29250 | 0.46529 | 364.263 | 18.12 | 0.52 | 0.00 | 0 | 100.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.35 | Put | 350.18250 | | 0.35018 | | 275.09390 | 0.27509 | 350.183 | 18.16 | 0.49 | 0.00 | 0 | 4,428.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.35 | Call | 354.98250 | | 0.35498 | | 454.49390 | 0.45449 | 354.983 | 18.16 | 0.51 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.39 | Put | 373.14770 | | 0.37315 | | 294.04360 | 0.29404 | 373.148 | 18.27 | 0.50 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.40 | Call | 333.80040 | | 0.33380 | | 428.29550 | 0.42830 | 333.800 | 18.30 | 0.49 | 0.00 | 0 | 100,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.44 | Call | 317.65320 | | 0.31765 | | 408.15410 | 0.40815 | 317.653 | 18.41 | 0.47 | 0.00 | 0 | 11,300.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.50 | Call | 294.72000 | | 0.29472 | | 379.28820 | 0.37929 | 294.720 | 18.58 | 0.45 | 0.00 | 0 | 1,200.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.50 | Put | 439.92000 | | 0.43992 | | 349.88820 | 0.34989 | 439.920 | 18.58 | 0.55 | 0.00 | 0 | 15,500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.51 | Put | 446.24410 | | 0.44624 | | 355.23340 | 0.35523 | 446.244 | 18.61 | 0.56 | 0.00 | 0 | 3,388.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.60 | Put | 504.97480 | | 0.50497 | | 406.46540 | 0.40647 | 504.975 | 18.86 | 0.59 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.60 | Call | 259.77480 | | 0.25977 | | 335.86540 | 0.33587 | 259.775 | 18.86 | 0.41 | 0.00 | 0 | 84,900.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.61 | Call | 256.49740 | | 0.25650 | | 331.87450 | 0.33187 | 256.497 | 18.89 | 0.40 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.62 | Call | 253.25600 | | 0.25326 | | 327.92750 | 0.32793 | 253.256 | 18.92 | 0.40 | 0.00 | 0 | 5,500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.67 | Put | 552.80880 | | 0.55281 | | 449.40910 | 0.44941 | 552.809 | 19.06 | 0.62 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.70 | Call | 228.65610 | | 0.22866 | | 297.82180 | 0.29782 | 228.656 | 19.15 | 0.37 | 0.00 | 0 | 70,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.74 | Put | 602.40600 | | 0.60241 | | 494.32210 | 0.49432 | 602.406 | 19.26 | 0.65 | 0.00 | 0 | 13,150.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.75 | Put | 609.63060 | | 0.60963 | | 500.89370 | 0.50089 | 609.631 | 19.29 | 0.65 | 0.00 | 0 | 700.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.75 | Call | 214.43060 | | 0.21443 | | 280.29370 | 0.28029 | 214.431 | 19.29 | 0.35 | 0.00 | 0 | 127,100.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.80 | Put | 646.24180 | | 0.64624 | | 534.31220 | 0.53431 | 646.242 | 19.43 | 0.67 | 0.00 | 0 | 135,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.80 | Call | 201.04180 | | 0.20104 | | 263.71220 | 0.26371 | 201.042 | 19.43 | 0.33 | 0.00 | 0 | 400.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.84 | Call | 190.90690 | | 0.19091 | | 251.10320 | 0.25110 | 190.907 | 19.54 | 0.32 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.85 | Call | 188.45010 | | 0.18845 | | 248.03820 | 0.24804 | 188.450 | 19.57 | 0.32 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.90 | Put | 721.81670 | | 0.72182 | | 603.83780 | 0.60384 | 721.817 | 19.71 | 0.70 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.00 | Put | 800.27200 | | 0.80027 | | 676.70260 | 0.67670 | 800.272 | 20.00 | 0.73 | 0.00 | 0 | 25,700.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.00 | Call | 155.07200 | | 0.15507 | | 206.10260 | 0.20610 | 155.072 | 20.00 | 0.27 | 0.00 | 0 | 101,333.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.01 | Call | 153.06420 | | 0.15306 | | 203.55970 | 0.20356 | 153.064 | 20.02 | 0.27 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.09 | Call | 137.75880 | | 0.13776 | | 184.28650 | 0.18429 | 137.759 | 20.24 | 0.24 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.10 | Call | 135.93680 | | 0.13594 | | 182.00590 | 0.18201 | 135.937 | 20.27 | 0.24 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.15 | Call | 127.17400 | | 0.12717 | | 171.00800 | 0.17101 | 127.174 | 20.40 | 0.23 | 0.00 | 0 | 27,030.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.20 | Call | 118.96460 | | 0.11896 | | 160.66300 | 0.16066 | 118.965 | 20.53 | 0.22 | 12,392,655.24 | 4,000 | 50.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.20 | Put | 964.16460 | | 0.96416 | | 831.26300 | 0.83126 | 964.165 | 20.53 | 0.78 | 0.00 | 0 | 50.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.25 | Put | 1,006.47850 | | 1.00648 | | 871.53550 | 0.87154 | 1,006.479 | 20.66 | 0.80 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.30 | Put | 1,049.28680 | | 1.04929 | | 912.39260 | 0.91239 | 1,049.287 | 20.79 | 0.81 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.37 | Call | 94.79070 | | 0.09479 | | 129.60670 | 0.12961 | 94.791 | 20.97 | 0.18 | 0.00 | 0 | 4,372.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.46 | Call | 84.05520 | | 0.08406 | | 115.44150 | 0.11544 | 84.055 | 21.20 | 0.16 | 0.00 | 0 | 1,867.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.48 | Call | 81.84200 | | 0.08184 | | 112.50910 | 0.11251 | 81.842 | 21.26 | 0.16 | 0.00 | 0 | 29,600.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.50 | Put | 1,224.88690 | | 1.22489 | | 1,080.24940 | 1.08025 | 1,224.887 | 21.31 | 0.85 | 0.00 | 0 | 600.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.50 | Call | 79.68690 | | 0.07969 | | 109.64940 | 0.10965 | 79.687 | 21.31 | 0.15 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.51 | Call | 78.63170 | | 0.07863 | | 108.24760 | 0.10825 | 78.632 | 21.33 | 0.15 | 0.00 | 0 | 24,570.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.59 | Call | 70.68660 | | 0.07069 | | 97.65690 | 0.09766 | 70.687 | 21.54 | 0.14 | 0.00 | 0 | 31,047.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.60 | Call | 69.75320 | | 0.06975 | | 96.40750 | 0.09641 | 69.753 | 21.57 | 0.14 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.61 | Call | 68.83250 | | 0.06883 | | 95.17540 | 0.09518 | 68.833 | 21.59 | 0.13 | 0.00 | 0 | 4,428.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.70 | Call | 61.08820 | | 0.06109 | | 84.77620 | 0.08478 | 61.088 | 21.83 | 0.12 | 0.00 | 0 | 7,500.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.73 | Call | 58.71230 | 0.05871 | 81.57200 | 0.08157 | 58.712 | 21.91 | 0.12 | 0.00 | 0 | 135,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.84 | Put | 1,535.59740 | 1.53560 | 1,381.44600 | 1.38145 | 1,535.597 | 22.15 | 0.90 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.85 | Call | 49.64270 | 0.04964 | 69.94490 | 0.06994 | 49.643 | 22.16 | 0.10 | 0.00 | 0 | 20,300.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.91 | Call | 45.33510 | 0.04534 | 64.78590 | 0.06479 | 45.335 | 22.25 | 0.09 | 0.00 | 0 | 121,970.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.00 | Call | 39.53860 | 0.03954 | 57.77380 | 0.05777 | 39.539 | 22.38 | 0.08 | 59,214.21 | 50 | 5,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.11 | Call | 33.41940 | 0.03342 | 49.36210 | 0.04936 | 33.419 | 22.54 | 0.07 | 0.00 | 0 | 38,250.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.14 | Call | 31.91660 | 0.03192 | 47.28030 | 0.04728 | 31.917 | 22.59 | 0.07 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.20 | Call | 29.10490 | 0.02910 | 43.36770 | 0.04337 | 29.105 | 22.68 | 0.06 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.24 | Call | 27.36570 | 0.02737 | 40.93590 | 0.04094 | 27.366 | 22.74 | 0.06 | 0.00 | 0 | 750.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.56 | Call | 16.67410 | 0.01667 | 25.73020 | 0.02573 | 16.674 | 23.21 | 0.04 | 0.00 | 0 | 13,650.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 16.80 | Call | 11.48060 | 0.01148 | 18.13410 | 0.01813 | 11.481 | 23.57 | 0.03 | 0.00 | 0 | 13,150.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 17.00 | Call | 8.41270 | 0.00841 | 13.54850 | 0.01355 | 8.413 | 23.86 | 0.02 | 0.00 | 0 | 3,700.00 |
| \$ / R | On 20/12/2018 | Any day expiry | | | 14.36560 | 14.36560 | 14.54010 | 14.54010 | | 18.07 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 20/12/2018 | Any day expiry | 13.90 | Put | 169.76790 | 0.16977 | 125.59340 | 0.12559 | 169.768 | 17.37 | 0.29 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 20/12/2018 | Any day expiry | 14.30 | Put | 341.07500 | 0.34108 | 269.17940 | 0.26918 | 341.075 | 17.99 | 0.46 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 20/12/2018 | Any day expiry | 14.90 | Put | 734.64280 | 0.73464 | 618.66930 | 0.61867 | 734.643 | 19.55 | 0.68 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 20/12/2018 | Any day expiry | 15.30 | Put | 1,057.33600 | 1.05734 | 922.96670 | 0.92297 | 1,057.336 | 20.59 | 0.79 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 21/12/2018 | Any day expiry | | | 14.36740 | 14.36740 | 14.54180 | 14.54180 | | 18.21 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 21/12/2018 | Any day expiry | 13.20 | Put | 29.77720 | 0.02978 | 19.77790 | 0.01978 | 29.777 | 16.42 | 0.08 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 21/12/2018 | Any day expiry | 13.30 | Put | 40.32010 | 0.04032 | 27.26380 | 0.02726 | 40.320 | 16.54 | 0.10 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 21/12/2018 | Any day expiry | 14.66 | Call | 271.75220 | 0.27175 | 344.98940 | 0.34499 | 271.752 | 18.92 | 0.40 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 21/12/2018 | Any day expiry | 14.75 | Call | 244.54570 | 0.24455 | 312.10180 | 0.31210 | 244.546 | 19.16 | 0.37 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/12/2018 | Any day expiry | | | 14.38550 | 14.38550 | 14.55960 | 14.55960 | | 17.99 | 0.00 | 0.00 | 0 | 2,710.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 13.00 | Put | 23.37960 | 0.02338 | 18.20830 | 0.01821 | 23.380 | 16.26 | 0.06 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 13.80 | Put | 160.84870 | 0.16085 | 120.38970 | 0.12039 | 160.849 | 17.03 | 0.26 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 14.22 | Call | 494.05540 | 0.49406 | 600.60540 | 0.60061 | 494.055 | 17.70 | 0.58 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 14.25 | Put | 343.30270 | 0.34330 | 273.73660 | 0.27374 | 343.303 | 17.75 | 0.43 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 14.96 | Put | 799.80130 | 0.79980 | 683.79750 | 0.68380 | 799.801 | 19.39 | 0.68 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 16.93 | Call | 25.56350 | 0.02556 | 35.32860 | 0.03533 | 25.563 | 23.53 | 0.05 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 17.58 | Call | 12.09430 | 0.01209 | 17.50860 | 0.01751 | 12.094 | 24.51 | 0.02 | 0.00 | 0 | 500.00 |
| \$ / R | On 02/01/2019 | Any day expiry | | | 14.38910 | 14.38910 | 14.56310 | 14.56310 | | 17.99 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 18/01/2019 | Any day expiry | | | 14.41710 | 14.41710 | 14.59220 | 14.59220 | | 18.19 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/01/2019 | Any day expiry | 12.66 | Put | 25.11310 | 0.02511 | 20.78130 | 0.02078 | 25.113 | 17.63 | 0.05 | 0.00 | 0 | 263.00 |
| \$ / R | On 30/01/2019 | Any day expiry | | | 14.43790 | 14.43790 | 14.61420 | 14.61420 | | 18.16 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 30/01/2019 | Any day expiry | 14.88 | Call | 358.01540 | 0.35802 | 427.19950 | 0.42720 | 358.015 | 19.09 | 0.39 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 31/01/2019 | Any day expiry | | | 14.43970 | 14.43970 | 14.61610 | 14.61610 | | 18.17 | 0.00 | 0.00 | 0 | 2,093.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 13.00 | Put | 53.52680 | 0.05353 | 45.79660 | 0.04580 | 53.527 | 16.54 | 0.09 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 14.20 | Put | 393.06020 | 0.39306 | 323.78380 | 0.32378 | 393.060 | 17.77 | 0.41 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 14.25 | Put | 417.82830 | 0.41783 | 345.84150 | 0.34584 | 417.828 | 17.85 | 0.42 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 14.38 | Call | 545.73600 | 0.54574 | 643.16120 | 0.64316 | 545.736 | 18.06 | 0.54 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 15.13 | Call | 294.45330 | 0.29445 | 353.00530 | 0.35301 | 294.453 | 19.64 | 0.33 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/01/2019 | Any day expiry | 15.47 | Call | 223.05910 | 0.22306 | 269.01310 | 0.26901 | 223.059 | 20.38 | 0.26 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/02/2019 | Any day expiry | | | 14.46260 | 14.46260 | 14.63980 | 14.63980 | | 18.21 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 28/02/2019 | Any day expiry | | | 14.48960 | 14.48960 | 14.66710 | 14.66710 | | 18.33 | 0.00 | 0.00 | 0 | 6,096.00 |

| 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 28/02/2019 | Any day expiry | 13.00 | Put | 81.64520 | 0.08165 | 67.82310 | 0.06782 | 81.645 | 16.67 | 0.12 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.20 | Put | 446.67710 | 0.44668 | 374.61870 | 0.37462 | 446.677 | 17.83 | 0.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.25 | Put | 471.70050 | 0.47170 | 397.24910 | 0.39725 | 471.701 | 17.92 | 0.42 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 14.52 | Call | 588.85310 | 0.58885 | 679.09160 | 0.67909 | 588.853 | 18.36 | 0.51 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 15.27 | Call | 349.73180 | 0.34973 | 407.82990 | 0.40783 | 349.732 | 19.83 | 0.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/02/2019 | Any day expiry | 15.63 | Call | 273.83060 | 0.27383 | 320.32060 | 0.32032 | 273.831 | 20.56 | 0.28 | 0.00 | 0 | 250.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | | | 14.52190 | 14.52190 | 14.69990 | 14.69990 | | 18.32 | 0.00 | 63,330,005.90 | 4,361 | 52,129.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 10.33 | Put | 3.65860 | 0.00366 | 3.28310 | 0.00328 | 3.659 | 22.56 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 11.74 | Put | 13.80010 | 0.01380 | 10.54020 | 0.01054 | 13.800 | 17.87 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.47 | Put | 45.77610 | 0.04578 | 36.63010 | 0.03663 | 45.776 | 17.16 | 0.07 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.51 | Put | 48.62860 | 0.04863 | 39.01470 | 0.03901 | 48.629 | 17.12 | 0.07 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.90 | Put | 85.30510 | 0.08531 | 70.04140 | 0.07004 | 85.305 | 16.75 | 0.11 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 12.92 | Put | 87.68270 | 0.08768 | 72.07200 | 0.07207 | 87.683 | 16.73 | 0.12 | 0.00 | 0 | 139,342.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.00 | Put | 97.75660 | 0.09776 | 80.69400 | 0.08069 | 97.757 | 16.65 | 0.13 | 0.00 | 0 | 14,028.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.05 | Put | 104.52360 | 0.10452 | 86.50360 | 0.08650 | 104.524 | 16.60 | 0.13 | 0.00 | 0 | 1,155.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.12 | Put | 117.15710 | 0.11716 | 95.21160 | 0.09521 | 117.157 | 16.66 | 0.15 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.15 | Put | 122.89630 | 0.12290 | 99.15680 | 0.09916 | 122.896 | 16.68 | 0.15 | 0.00 | 0 | 10,125.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.25 | Put | 143.47740 | 0.14348 | 113.28740 | 0.11329 | 143.477 | 16.76 | 0.17 | 0.00 | 0 | 224,707.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.33 | Put | 161.60550 | 0.16161 | 128.59930 | 0.12860 | 161.605 | 16.82 | 0.19 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.36 | Put | 168.79830 | 0.16880 | 134.71410 | 0.13471 | 168.798 | 16.85 | 0.19 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.40 | Put | 178.72570 | 0.17873 | 143.18300 | 0.14318 | 178.726 | 16.88 | 0.20 | 0.00 | 0 | 2,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.46 | Put | 194.36250 | 0.19436 | 156.57670 | 0.15658 | 194.363 | 16.93 | 0.22 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.50 | Put | 205.28480 | 0.20528 | 165.97460 | 0.16597 | 205.285 | 16.96 | 0.22 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.55 | Put | 219.51270 | 0.21951 | 178.26380 | 0.17826 | 219.513 | 17.00 | 0.24 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.60 | Put | 234.38450 | 0.23438 | 191.16260 | 0.19116 | 234.385 | 17.04 | 0.25 | 20,074,139.41 | 5,570 | 9,570.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.68 | Put | 259.53850 | 0.25954 | 213.09450 | 0.21309 | 259.538 | 17.11 | 0.27 | 0.00 | 0 | 14,200.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.70 | Put | 266.08930 | 0.26609 | 218.82830 | 0.21883 | 266.089 | 17.12 | 0.27 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.72 | Put | 272.74640 | 0.27275 | 224.66400 | 0.22466 | 272.746 | 17.14 | 0.28 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.75 | Put | 282.93490 | 0.28293 | 233.61260 | 0.23361 | 282.935 | 17.16 | 0.28 | 0.00 | 0 | 17,981.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.79 | Put | 296.89330 | 0.29689 | 245.90430 | 0.24590 | 296.893 | 17.19 | 0.29 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.86 | Put | 323.85900 | 0.32386 | 268.41510 | 0.26842 | 323.859 | 17.30 | 0.31 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 13.90 | Put | 340.03640 | 0.34004 | 281.85740 | 0.28186 | 340.036 | 17.36 | 0.32 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.00 | Put | 382.48310 | 0.38248 | 318.54190 | 0.31854 | 382.483 | 17.52 | 0.35 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.04 | Put | 400.25810 | 0.40026 | 334.48990 | 0.33449 | 400.258 | 17.59 | 0.36 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.20 | Put | 475.84100 | 0.47584 | 402.80730 | 0.40281 | 475.841 | 17.84 | 0.40 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.28 | Put | 516.27400 | 0.51627 | 439.65510 | 0.43966 | 516.274 | 17.97 | 0.42 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.30 | Call | 748.54850 | 0.74855 | 849.04220 | 0.84904 | 748.549 | 18.00 | 0.58 | 0.00 | 0 | 250.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.35 | Put | 553.05930 | 0.55306 | 473.33650 | 0.47334 | 553.059 | 18.08 | 0.44 | 0.00 | 0 | 139,342.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.42 | Put | 591.13790 | 0.59114 | 508.34920 | 0.50835 | 591.138 | 18.19 | 0.45 | 0.00 | 0 | 2,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.44 | Put | 602.25070 | 0.60225 | 518.59320 | 0.51859 | 602.251 | 18.23 | 0.46 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.45 | Put | 607.84540 | 0.60785 | 523.75670 | 0.52376 | 607.845 | 18.24 | 0.46 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.48 | Call | 666.68210 | 0.66668 | 759.29870 | 0.75930 | 666.682 | 18.29 | 0.53 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.50 | Call | 658.09930 | 0.65810 | 749.85920 | 0.74986 | 658.099 | 18.32 | 0.53 | 0.00 | 0 | 224,707.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.50 | Put | 636.19930 | 0.63620 | 549.95920 | 0.54996 | 636.199 | 18.32 | 0.47 | 0.00 | 0 | 10,050.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.53 | Put | 653.74930 | 0.65375 | 565.99710 | 0.56600 | 653.749 | 18.38 | 0.48 | 0.00 | 0 | 108.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.56 | Put | 671.52610 | 0.67153 | 582.26770 | 0.58227 | 671.526 | 18.43 | 0.49 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.65 | Put | 726.16210 | 0.72616 | 632.44700 | 0.63245 | 726.162 | 18.60 | 0.51 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.74 | Put | 782.71180 | 0.78271 | 684.93530 | 0.68494 | 782.712 | 18.76 | 0.53 | 0.00 | 0 | 24,326.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.81 | Put | 827.96890 | 0.82797 | 727.39020 | 0.72739 | 827.969 | 18.89 | 0.54 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.82 | Put | 834.52140 | 0.83452 | 733.54990 | 0.73355 | 834.521 | 18.91 | 0.55 | 0.00 | 0 | 4,145.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.83 | Put | 841.09910 | 0.84110 | 739.73300 | 0.73973 | 841.099 | 18.92 | 0.55 | 0.00 | 0 | 10,010.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.84 | Put | 847.69510 | 0.84770 | 745.93930 | 0.74594 | 847.695 | 18.94 | 0.55 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 14.99 | Call | 481.09400 | 0.48109 | 551.64740 | 0.55165 | 481.094 | 19.22 | 0.42 | 0.00 | 0 | 100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.00 | Call | 478.02310 | 0.47802 | 548.21080 | 0.54821 | 478.023 | 19.23 | 0.41 | 0.00 | 0 | 200.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.04 | Put | 984.04430 | 0.98404 | 874.77420 | 0.87477 | 984.044 | 19.31 | 0.59 | 0.00 | 0 | 77,255.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.10 | Put | 1,026.50870 | 1.02651 | 915.10300 | 0.91510 | 1,026.509 | 19.42 | 0.61 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.12 | Put | 1,040.81540 | 1.04082 | 928.71020 | 0.92871 | 1,040.815 | 19.45 | 0.61 | 0.00 | 0 | 99,824.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.13 | Put | 1,047.99510 | 1.04800 | 935.54410 | 0.93554 | 1,047.995 | 19.47 | 0.61 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.17 | Call | 428.80490 | 0.42880 | 492.97950 | 0.49298 | 428.805 | 19.54 | 0.38 | 0.00 | 0 | 720.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.19 | Put | 1,091.46900 | 1.09147 | 976.96550 | 0.97697 | 1,091.469 | 19.58 | 0.62 | 0.00 | 0 | 41,300.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.20 | Put | 1,098.77630 | 1.09878 | 983.93780 | 0.98394 | 1,098.776 | 19.60 | 0.63 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.22 | Call | 415.34760 | 0.41535 | 0.00000 | 0.00000 | 415.348 | 19.64 | 0.37 | 15,010,977.33 | 2,785 | 2,785.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.32 | Put | 1,188.12060 | 1.18812 | 1,069.08160 | 1.06908 | 1,188.121 | 19.83 | 0.65 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.45 | Call | 359.69870 | 0.35970 | 414.16480 | 0.41416 | 359.699 | 20.08 | 0.33 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.46 | Call | 357.47660 | 0.35748 | 411.63750 | 0.41164 | 357.477 | 20.10 | 0.33 | 0.00 | 0 | 108.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.50 | Call | 348.73170 | 0.34873 | 401.70370 | 0.40170 | 348.732 | 20.18 | 0.32 | 0.00 | 0 | 224,757.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.52 | Call | 344.44780 | 0.34445 | 396.83290 | 0.39683 | 344.448 | 20.22 | 0.32 | 0.00 | 0 | 1.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.54 | Call | 340.22190 | 0.34022 | 392.02620 | 0.39203 | 340.222 | 20.25 | 0.31 | 0.00 | 0 | 721.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.66 | Call | 316.04390 | 0.31604 | 364.49640 | 0.36450 | 316.044 | 20.49 | 0.29 | 0.00 | 0 | 139,342.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.81 | Call | 288.48780 | 0.28849 | 333.04140 | 0.33304 | 288.488 | 20.78 | 0.27 | 0.00 | 0 | 10.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.83 | Call | 285.02320 | 0.28502 | 329.08050 | 0.32908 | 285.023 | 20.82 | 0.27 | 0.00 | 0 | 135,043.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.89 | Call | 274.91050 | 0.27491 | 317.51500 | 0.31752 | 274.910 | 20.93 | 0.26 | 0.00 | 0 | 4,145.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 15.98 | Call | 260.17470 | 0.26017 | 301.01810 | 0.30102 | 260.175 | 21.10 | 0.25 | 0.00 | 0 | 2,100.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.00 | Call | 256.87880 | 0.25688 | 297.48480 | 0.29748 | 256.879 | 21.13 | 0.25 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.13 | Call | 236.50810 | 0.23651 | 275.64650 | 0.27565 | 236.508 | 21.33 | 0.23 | 0.00 | 0 | 138,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.30 | Call | 212.46040 | 0.21246 | 248.18360 | 0.24818 | 212.460 | 21.60 | 0.21 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.38 | Call | 202.07520 | 0.20208 | 236.20400 | 0.23620 | 202.075 | 21.72 | 0.20 | 0.00 | 0 | 134,750.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.58 | Call | 178.47560 | 0.17848 | 208.91770 | 0.20892 | 178.476 | 22.03 | 0.18 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.60 | Call | 176.28980 | 0.17629 | 206.38370 | 0.20638 | 176.290 | 22.06 | 0.18 | 129,323.51 | 50 | 50.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.96 | Call | 141.64280 | 0.14164 | 166.15220 | 0.16615 | 141.643 | 22.63 | 0.15 | 0.00 | 0 | 12,600.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 16.97 | Call | 140.79730 | 0.14080 | 165.16700 | 0.16517 | 140.797 | 22.64 | 0.15 | 0.00 | 0 | 63,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.02 | Call | 136.65340 | 0.13665 | 160.34080 | 0.16034 | 136.653 | 22.72 | 0.14 | 0.00 | 0 | 262,812.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.08 | Call | 131.86380 | 0.13186 | 154.76030 | 0.15476 | 131.864 | 22.81 | 0.14 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.09 | Call | 131.08280 | 0.13108 | 153.85110 | 0.15385 | 131.083 | 22.83 | 0.14 | 0.00 | 0 | 106,824.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.10 | Call | 130.30900 | 0.13031 | 152.94790 | 0.15295 | 130.309 | 22.84 | 0.14 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.23 | Call | 120.70950 | 0.12071 | 141.74570 | 0.14175 | 120.710 | 23.05 | 0.13 | 0.00 | 0 | 41,300.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.30 | Call | 115.87860 | 0.11588 | 136.10490 | 0.13610 | 115.879 | 23.15 | 0.12 | 0.00 | 0 | 10,125.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 17.50 | Call | 104.76710 | 0.10477 | 121.35820 | 0.12136 | 104.767 | 23.56 | 0.11 | 0.00 | 0 | 16,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 18.00 | Call | 85.77950 | 0.08578 | 96.77290 | 0.09677 | 85.780 | 24.78 | 0.09 | 0.00 | 0 | 14,200.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | 18.40 | Call | 74.35190 | 0.07435 | 83.45920 | 0.08346 | 74.352 | 25.77 | 0.08 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 27/03/2019 | Any day expiry | | | 14.53800 | 14.53800 | 14.71630 | 14.71630 | | 18.42 | 0.00 | 0.00 | 0 | 3,731.00 |
| \$ / R | On 27/03/2019 | Any day expiry | 14.00 | Put | 396.51720 | 0.39652 | 330.96540 | 0.33097 | 396.517 | 17.55 | 0.35 | 0.00 | 0 | 65,000.00 |
| \$ / R | On 27/03/2019 | Any day expiry | 14.50 | Put | 650.48280 | 0.65048 | 563.74230 | 0.56374 | 650.483 | 18.34 | 0.47 | 0.00 | 0 | 65,000.00 |
| \$ / R | On 29/03/2019 | Any day expiry | | | 14.54160 | 14.54160 | 14.71990 | 14.71990 | | 18.44 | 0.00 | 0.00 | 0 | 3,029.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 13.00 | Put | 109.43290 | 0.10943 | 89.41400 | 0.08941 | 109.433 | 16.74 | 0.13 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.20 | Put | 493.88720 | 0.49389 | 419.51730 | 0.41952 | 493.887 | 17.89 | 0.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.25 | Put | 518.98930 | 0.51899 | 442.50980 | 0.44251 | 518.989 | 17.97 | 0.41 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 14.67 | Call | 627.13000 | 0.62713 | 711.17130 | 0.71117 | 627.130 | 18.66 | 0.49 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 15.43 | Call | 395.90010 | 0.39590 | 452.59320 | 0.45259 | 395.900 | 20.02 | 0.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2019 | Any day expiry | 15.79 | Call | 320.81360 | 0.32081 | 367.30720 | 0.36731 | 320.814 | 20.70 | 0.29 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/04/2019 | Any day expiry | | | 14.54880 | 14.54880 | 14.72720 | 14.72720 | | 18.42 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 26/04/2019 | Any day expiry | | | 14.59190 | 14.59190 | 14.77090 | 14.77090 | | 18.49 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/04/2019 | Any day expiry | 15.04 | Call | 581.90960 | 0.58191 | 654.45860 | 0.65446 | 581.910 | 19.21 | 0.44 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 30/04/2019 | Any day expiry | | | 14.59910 | 14.59910 | 14.77810 | 14.77810 | | 18.47 | 0.00 | 0.00 | 0 | 1,280.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 13.00 | Put | 135.92020 | 0.13592 | 109.07860 | 0.10908 | 135.920 | 16.69 | 0.15 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 13.49 | Call | 1,363.63380 | 1.36363 | 1,499.23920 | 1.49924 | 1,363.634 | 17.03 | 0.76 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.20 | Put | 535.92440 | 0.53592 | 460.38790 | 0.46039 | 535.924 | 17.86 | 0.39 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.25 | Put | 561.06070 | 0.56106 | 483.57660 | 0.48358 | 561.061 | 17.93 | 0.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 14.84 | Call | 660.40530 | 0.66041 | 739.73030 | 0.73973 | 660.405 | 18.86 | 0.48 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 15.61 | Call | 437.21210 | 0.43721 | 492.34220 | 0.49234 | 437.212 | 20.13 | 0.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/04/2019 | Any day expiry | 15.96 | Call | 365.29430 | 0.36529 | 412.01790 | 0.41202 | 365.294 | 20.74 | 0.29 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | | | 14.65510 | 14.65510 | 14.83530 | 14.83530 | | 18.56 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 13.00 | Put | 158.00820 | 0.15801 | 126.09240 | 0.12609 | 158.008 | 16.59 | 0.15 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 14.20 | Put | 572.17320 | 0.57217 | 496.49630 | 0.49650 | 572.173 | 17.85 | 0.38 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 14.25 | Put | 597.49500 | 0.59749 | 519.97860 | 0.51998 | 597.495 | 17.93 | 0.39 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 15.01 | Call | 691.33650 | 0.69134 | 768.51110 | 0.76851 | 691.336 | 19.11 | 0.46 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 15.79 | Call | 476.52830 | 0.47653 | 531.68480 | 0.53168 | 476.528 | 20.36 | 0.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/05/2019 | Any day expiry | 16.15 | Call | 403.88690 | 0.40389 | 451.81910 | 0.45182 | 403.887 | 20.94 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 03/06/2019 | Any day expiry | | | 14.66050 | 14.66050 | 14.84080 | 14.84080 | | 18.53 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | | | 14.68050 | 14.68050 | 14.86120 | 14.86120 | | 18.63 | 0.00 | 21,110,559.00 | 1,438 | 18,901.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 10.69 | Put | 8.61380 | 0.00861 | 7.68710 | 0.00769 | 8.614 | 18.35 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.28 | Put | 51.22000 | 0.05122 | 37.35910 | 0.03736 | 51.220 | 15.51 | 0.06 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.75 | Put | 115.29720 | 0.11530 | 90.37960 | 0.09038 | 115.297 | 16.15 | 0.12 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 12.98 | Put | 161.38020 | 0.16138 | 130.02360 | 0.13002 | 161.380 | 16.46 | 0.15 | 0.00 | 0 | 911.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.00 | Put | 165.89570 | 0.16590 | 133.95580 | 0.13396 | 165.896 | 16.49 | 0.16 | 0.00 | 0 | 8,203.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.24 | Put | 226.74380 | 0.22674 | 187.54710 | 0.18755 | 226.744 | 16.81 | 0.20 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.83 | Put | 419.72720 | 0.41973 | 362.58220 | 0.36258 | 419.727 | 17.34 | 0.31 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.88 | Put | 439.52230 | 0.43952 | 380.64250 | 0.38064 | 439.522 | 17.38 | 0.32 | 0.00 | 0 | 5,035.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 13.98 | Call | 1,182.12240 | 1.18212 | 1,299.57470 | 1.29957 | 1,182.122 | 17.49 | 0.66 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.42 | Call | 963.03540 | 0.96304 | 1,061.03950 | 1.06104 | 963.035 | 18.19 | 0.58 | 0.00 | 0 | 30.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.58 | Call | 893.58330 | 0.89358 | 986.05310 | 0.98605 | 893.583 | 18.44 | 0.55 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.63 | Put | 822.42930 | 0.82243 | 732.51260 | 0.73251 | 822.429 | 18.52 | 0.46 | 0.00 | 0 | 8,203.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 14.82 | Call | 798.50740 | 0.79851 | 883.36990 | 0.88337 | 798.507 | 18.81 | 0.50 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.10 | Call | 700.38490 | 0.70038 | 776.53600 | 0.77654 | 700.385 | 19.24 | 0.46 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.62 | Call | 551.56760 | 0.55157 | 612.75080 | 0.61275 | 551.568 | 20.05 | 0.38 | 0.00 | 0 | 5,035.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.80 | Call | 509.06690 | 0.50907 | 565.90490 | 0.56590 | 509.067 | 20.34 | 0.35 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 15.92 | Call | 482.86380 | 0.48286 | 536.97340 | 0.53697 | 482.864 | 20.54 | 0.34 | 0.00 | 0 | 911.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 16.00 | Call | 466.28130 | 0.46628 | 518.64590 | 0.51865 | 466.281 | 20.67 | 0.33 | 0.00 | 0 | 20.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | 17.96 | Call | 207.95820 | 0.20796 | 230.66780 | 0.23067 | 207.958 | 23.55 | 0.16 | 0.00 | 0 | 8,203.00 |
| \$ / R | On 20/06/2019 | Any day expiry | | | 14.69130 | 14.69130 | 14.87230 | 14.87230 | | 18.62 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 20/06/2019 | Any day expiry | 14.72 | Put | 882.05560 | 0.88206 | 789.37080 | 0.78937 | 882.056 | 18.65 | 0.48 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 20/06/2019 | Any day expiry | 17.22 | Call | 283.68080 | 0.28368 | 318.10430 | 0.31810 | 283.681 | 22.30 | 0.21 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 28/06/2019 | Any day expiry | | | 14.70580 | 14.70580 | 14.88700 | 14.88700 | | 18.63 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 13.00 | Put | 174.63300 | 0.17463 | 140.89560 | 0.14090 | 174.633 | 16.44 | 0.16 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 14.20 | Put | 601.18970 | 0.60119 | 525.62940 | 0.52563 | 601.190 | 17.84 | 0.38 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 14.25 | Put | 626.61930 | 0.62662 | 549.30350 | 0.54930 | 626.619 | 17.92 | 0.39 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 15.17 | Call | 715.50550 | 0.71551 | 790.97140 | 0.79097 | 715.506 | 19.33 | 0.45 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 15.96 | Call | 507.66670 | 0.50767 | 562.56800 | 0.56257 | 507.667 | 20.56 | 0.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2019 | Any day expiry | 16.32 | Call | 435.65390 | 0.43565 | 485.05050 | 0.48505 | 435.654 | 21.09 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 01/07/2019 | Any day expiry | | | 14.71120 | 14.71120 | 14.89260 | 14.89260 | | 18.60 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 03/07/2019 | Any day expiry | | | 14.71490 | 14.71490 | 14.89630 | 14.89630 | | 18.62 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 03/07/2019 | Any day expiry | 13.45 | Put | 303.70580 | 0.30371 | 259.10110 | 0.25910 | 303.706 | 17.00 | 0.24 | 0.00 | 0 | 39,250.00 |
| \$ / R | On 03/07/2019 | Any day expiry | 16.44 | Call | 424.33600 | 0.42434 | 472.88600 | 0.47289 | 424.336 | 21.22 | 0.29 | 0.00 | 0 | 39,250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | | | 14.76560 | 14.76560 | 14.94810 | 14.94810 | | 18.68 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 13.00 | Put | 191.39340 | 0.19139 | 154.07460 | 0.15407 | 191.393 | 16.26 | 0.16 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 14.20 | Put | 631.62020 | 0.63162 | 556.50690 | 0.55651 | 631.620 | 17.81 | 0.37 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 14.25 | Put | 657.12330 | 0.65712 | 580.31530 | 0.58032 | 657.123 | 17.89 | 0.38 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 15.34 | Call | 747.68530 | 0.74769 | 821.92970 | 0.82193 | 747.685 | 19.52 | 0.44 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 16.14 | Call | 545.26070 | 0.54526 | 600.46660 | 0.60047 | 545.261 | 20.72 | 0.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/07/2019 | Any day expiry | 16.50 | Call | 474.03520 | 0.47404 | 524.45700 | 0.52446 | 474.035 | 21.21 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 01/08/2019 | Any day expiry | | | 14.76740 | 14.76740 | 14.94990 | 14.94990 | | 18.75 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 13/08/2019 | Any day expiry | | | 14.78940 | 14.78940 | 14.97240 | 14.97240 | | 18.74 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/08/2019 | Any day expiry | 14.48 | Put | 791.46770 | 0.79147 | 707.98630 | 0.70799 | 791.468 | 18.24 | 0.42 | 0.00 | 0 | 3,147.00 |
| \$ / R | On 13/08/2019 | Any day expiry | 16.35 | Call | 531.11740 | 0.53112 | 584.40490 | 0.58440 | 531.117 | 20.97 | 0.33 | 0.00 | 0 | 3,147.00 |
| \$ / R | On 30/08/2019 | Any day expiry | | | 14.82080 | 14.82080 | 15.00460 | 15.00460 | | 18.74 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 13.00 | Put | 208.27560 | 0.20828 | 168.07370 | 0.16807 | 208.276 | 16.20 | 0.17 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 14.20 | Put | 657.33640 | 0.65734 | 583.95760 | 0.58396 | 657.336 | 17.81 | 0.36 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 14.25 | Put | 682.86050 | 0.68286 | 606.24050 | 0.60624 | 682.861 | 17.89 | 0.37 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 15.52 | Call | 768.96330 | 0.76896 | 842.19210 | 0.84219 | 768.963 | 19.73 | 0.43 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 16.33 | Call | 572.75280 | 0.57275 | 628.19790 | 0.62820 | 572.753 | 20.90 | 0.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/08/2019 | Any day expiry | 16.70 | Call | 501.20000 | 0.50120 | 551.44100 | 0.55144 | 501.200 | 21.37 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/09/2019 | Any day expiry | | | 14.82630 | 14.82630 | 15.01030 | 15.01030 | | 18.79 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 05/09/2019 | Any day expiry | | | 14.83190 | 14.83190 | 15.01600 | 15.01600 | | 18.80 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/09/2019 | Any day expiry | 19.00 | Call | 271.55860 | 0.27156 | 292.10130 | 0.29210 | 271.559 | 24.94 | 0.17 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | | | 14.85220 | 14.85220 | 15.03680 | 15.03680 | | 18.78 | 0.00 | 12,342,178.20 | 831 | 16,871.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 10.75 | Put | 16.14290 | 0.01614 | 15.13320 | 0.01513 | 16.143 | 17.13 | 0.02 | 0.00 | 0 | 1,000.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 12.50 | Put | 101.69050 | | 0.10169 | | 78.40990 | 0.07841 | 101.690 | 15.07 | 0.10 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.91 | Put | 537.02000 | | 0.53702 | | 477.42180 | 0.47742 | 537.020 | 17.46 | 0.31 | 0.00 | 0 | 81,930.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 13.97 | Put | 562.41330 | | 0.56241 | | 501.07590 | 0.50108 | 562.413 | 17.51 | 0.32 | 0.00 | 0 | 800.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.09 | Put | 615.20260 | | 0.61520 | | 550.38220 | 0.55038 | 615.203 | 17.62 | 0.34 | 0.00 | 0 | 33,715.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.14 | Put | 639.32620 | | 0.63933 | | 571.71190 | 0.57171 | 639.326 | 17.69 | 0.35 | 0.00 | 0 | 141,127.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.21 | Put | 674.37620 | | 0.67438 | | 602.34160 | 0.60234 | 674.376 | 17.79 | 0.36 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.33 | Put | 736.63270 | | 0.73663 | | 657.88430 | 0.65788 | 736.633 | 17.98 | 0.38 | 0.00 | 0 | 33,151.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 14.72 | Put | 956.91120 | | 0.95691 | | 866.39350 | 0.86639 | 956.911 | 18.58 | 0.45 | 0.00 | 0 | 1,200.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.38 | Put | 1,379.82040 | | 1.37982 | 1,273.66900 | 1.27367 | 1,379.820 | 19.50 | 0.54 | 0.54 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.56 | Put | 1,505.34740 | | 1.50535 | 1,394.85490 | 1.39485 | 1,505.347 | 19.74 | 0.56 | 0.56 | 0.00 | 0 | 2,571.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 15.87 | Call | 713.89810 | | 0.71390 | 780.29340 | 0.78029 | 713.898 | 20.18 | 0.40 | 0.40 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.23 | Call | 448.10930 | | 0.44811 | 492.01780 | 0.49202 | 448.109 | 21.96 | 0.27 | 0.27 | 0.00 | 0 | 800.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.64 | Call | 392.76370 | | 0.39276 | 431.30400 | 0.43130 | 392.764 | 22.48 | 0.24 | 0.24 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.85 | Call | 369.03450 | | 0.36903 | 403.95990 | 0.40396 | 369.034 | 22.77 | 0.22 | 0.22 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 17.93 | Call | 361.95210 | | 0.36195 | 394.14370 | 0.39414 | 361.952 | 22.91 | 0.22 | 0.22 | 0.00 | 0 | 2,571.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 18.29 | Call | 332.98720 | | 0.33299 | 359.24890 | 0.35925 | 332.987 | 23.57 | 0.20 | 0.20 | 0.00 | 0 | 81,930.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 18.47 | Call | 320.11010 | | 0.32011 | 345.01990 | 0.34502 | 320.110 | 23.90 | 0.19 | 0.19 | 0.00 | 0 | 1,200.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 18.63 | Call | 309.46820 | | 0.30947 | 333.25860 | 0.33326 | 309.468 | 24.19 | 0.19 | 0.19 | 0.00 | 0 | 33,715.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 18.67 | Call | 306.91780 | | 0.30692 | 330.43970 | 0.33044 | 306.918 | 24.26 | 0.18 | 0.18 | 0.00 | 0 | 141,127.00 |
| \$ / R | On 16/09/2019 | Foreign Exchange Future | 19.32 | Call | 269.73550 | | 0.26974 | 290.65320 | 0.29065 | 269.735 | 25.41 | 0.16 | 0.16 | 0.00 | 0 | 33,151.00 |
| \$ / R | On 30/09/2019 | Any day expiry | | | 14.87810 | | 14.87810 | 15.06330 | 15.06330 | | | 18.84 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 13.00 | Put | 223.29620 | | 0.22330 | 183.74980 | 0.18375 | 223.296 | 16.12 | 0.17 | 0.17 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 14.20 | Put | 679.49460 | | 0.67949 | 608.81200 | 0.60881 | 679.495 | 17.77 | 0.36 | 0.36 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 14.25 | Put | 704.99760 | | 0.70500 | 631.13230 | 0.63113 | 704.998 | 17.84 | 0.37 | 0.37 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 15.68 | Call | 796.75620 | | 0.79676 | 869.13500 | 0.86913 | 796.756 | 19.88 | 0.43 | 0.43 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 16.50 | Call | 603.39650 | | 0.60340 | 659.58830 | 0.65959 | 603.397 | 21.00 | 0.34 | 0.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 30/09/2019 | Any day expiry | 16.89 | Call | 529.67620 | | 0.52968 | 580.01600 | 0.58002 | 529.676 | 21.49 | 0.30 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/10/2019 | Any day expiry | | | 14.88180 | | 14.88180 | 15.06700 | 15.06700 | | | 18.84 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 31/10/2019 | Any day expiry | | | 14.93540 | | 14.93540 | 15.12190 | 15.12190 | | | 18.88 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 13.00 | Put | 238.41520 | | 0.23842 | 197.82620 | 0.19783 | 238.415 | 16.08 | 0.17 | 0.17 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 14.20 | Put | 701.86670 | | 0.70187 | 632.97750 | 0.63298 | 701.867 | 17.76 | 0.35 | 0.35 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 14.25 | Put | 727.33740 | | 0.72734 | 655.39640 | 0.65540 | 727.337 | 17.84 | 0.36 | 0.36 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 15.87 | Call | 816.57900 | | 0.81658 | 887.46680 | 0.88747 | 816.579 | 20.07 | 0.42 | 0.42 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 16.70 | Call | 627.74010 | | 0.62774 | 684.08660 | 0.68409 | 627.740 | 21.16 | 0.34 | 0.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/10/2019 | Any day expiry | 17.09 | Call | 556.58310 | | 0.55658 | 607.13460 | 0.60713 | 556.583 | 21.63 | 0.30 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | | | 14.99330 | | 14.99330 | 15.18220 | 15.18220 | | | 19.00 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 13.00 | Put | 255.01040 | | 0.25501 | 212.35590 | 0.21236 | 255.010 | 16.14 | 0.17 | 0.17 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 14.20 | Put | 724.21970 | | 0.72422 | 655.06740 | 0.65507 | 724.220 | 17.84 | 0.35 | 0.35 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 14.25 | Put | 748.27240 | | 0.74827 | 677.84860 | 0.67785 | 748.272 | 17.89 | 0.36 | 0.36 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 16.03 | Call | 845.72140 | | 0.84572 | 917.39130 | 0.91739 | 845.721 | 20.30 | 0.42 | 0.42 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 16.87 | Call | 658.82320 | | 0.65882 | 716.36350 | 0.71636 | 658.823 | 21.35 | 0.34 | 0.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/11/2019 | Any day expiry | 17.26 | Call | 589.31520 | | 0.58932 | 640.90690 | 0.64091 | 589.315 | 21.82 | 0.31 | 0.31 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/12/2019 | Any day expiry | | | 14.99940 | | 14.99940 | 15.18850 | 15.18850 | | | 18.99 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | | | 15.02180 | | 15.02180 | 15.21180 | 15.21180 | | | 19.02 | 0.00 | 20,129,212.00 | 1,340 | 9,870.00 |

| 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 13/12/2019 | Foreign Exchange Future | 11.89 | Put | 53.72860 | 0.05373 | 48.39960 | 0.04840 | 53.729 | 14.37 | 0.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 13.66 | Put | 500.40900 | 0.50041 | 442.95140 | 0.44295 | 500.409 | 17.32 | 0.27 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 17.38 | Call | 598.69070 | 0.59869 | 650.14970 | 0.65015 | 598.691 | 21.95 | 0.30 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 20.00 | Call | 331.60390 | 0.33160 | 371.75290 | 0.37175 | 331.604 | 25.27 | 0.17 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 31/12/2019 | Any day expiry | | | 15.05850 | 15.05850 | 15.24990 | 15.24990 | | 19.10 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 13.00 | Put | 272.36660 | 0.27237 | 229.14810 | 0.22915 | 272.367 | 16.21 | 0.18 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 14.20 | Put | 745.79160 | 0.74579 | 675.71500 | 0.67572 | 745.792 | 17.89 | 0.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 14.25 | Put | 769.99110 | 0.76999 | 698.68690 | 0.69869 | 769.991 | 17.94 | 0.35 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 16.21 | Call | 875.79830 | 0.87580 | 947.59250 | 0.94759 | 875.798 | 20.51 | 0.41 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 17.05 | Call | 693.42100 | 0.69342 | 751.95030 | 0.75195 | 693.421 | 21.53 | 0.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 31/12/2019 | Any day expiry | 17.44 | Call | 625.39460 | 0.62539 | 678.17100 | 0.67817 | 625.395 | 21.99 | 0.31 | 0.00 | 0 | 250.00 |
| \$ / R | On 02/01/2020 | Any day expiry | | | 15.06250 | 15.06250 | 15.25410 | 15.25410 | | 19.11 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 31/01/2020 | Any day expiry | | | 15.12150 | 15.12150 | 15.31550 | 15.31550 | | 19.20 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 02/03/2020 | Any day expiry | | | 15.18460 | 15.18460 | 15.38110 | 15.38110 | | 19.33 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 16/03/2020 | Foreign Exchange Future | | | 15.21310 | 15.21310 | 15.41070 | 15.41070 | | 19.33 | 0.00 | 0.00 | 0 | 3,966.00 |
| \$ / R | On 02/04/2020 | Any day expiry | | | 15.24770 | 15.24770 | 15.44670 | 15.44670 | | 19.40 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 29/04/2020 | Any day expiry | | | 15.30260 | 15.30260 | 15.50380 | 15.50380 | | 19.46 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R | On 02/06/2020 | Any day expiry | | | 15.37180 | 15.37180 | 15.57580 | 15.57580 | | 19.51 | 0.00 | 0.00 | 0 | 1,055.00 |
| \$ / R | On 12/06/2020 | Foreign Exchange Future | | | 15.39220 | 15.39220 | 15.59690 | 15.59690 | | 19.57 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2020 | Any day expiry | | | 15.48580 | 15.48580 | 15.69430 | 15.69430 | | 19.65 | 0.00 | 0.00 | 0 | 84,000.00 |
| \$ / R | On 14/09/2020 | Foreign Exchange Future | | | 15.58350 | 15.58350 | 15.79590 | 15.79590 | | 19.73 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/12/2018 | Foreign Exchange Future | | | 14.35480 | 14.35480 | 14.52940 | 14.52940 | | 18.16 | 0.00 | 71,774.00 | 5 | 307.00 |
| \$ / R MAXI | On 18/03/2019 | Foreign Exchange Future | | | 14.52190 | 14.52190 | 14.69990 | 14.69990 | | 18.32 | 0.00 | 72,609.50 | 5 | 0.00 |
| \$ / R MAXI | On 14/06/2019 | Foreign Exchange Future | | | 14.68050 | 14.68050 | 14.86120 | 14.86120 | | 18.63 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2019 | Foreign Exchange Future | | | 14.85220 | 14.85220 | 15.03680 | 15.03680 | | 18.78 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2019 | Foreign Exchange Future | | | 15.02180 | 15.02180 | 15.21180 | 15.21180 | | 19.02 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 30/11/2018 | Any day expiry | | | 18.62470 | 18.62470 | 18.80200 | 18.80200 | | 16.91 | 0.00 | 0.00 | 0 | 13.00 |
| £ / R | On 14/12/2018 | Foreign Exchange Future | | | 18.67350 | 18.67350 | 18.85040 | 18.85040 | | 16.98 | 0.00 | 9,710,220.00 | 520 | 460,277.00 |
| £ / R | On 14/12/2018 | Foreign Exchange Future | 19.30 | Call | 214.55870 | 0.21456 | 284.84640 | 0.28485 | 214.559 | 17.98 | 0.30 | 0.00 | 0 | 200.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | | | 18.98210 | 18.98210 | 19.16490 | 19.16490 | | 17.12 | 0.00 | 0.00 | 0 | 11,145.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 18.00 | Put | 365.29900 | 0.36530 | 336.44470 | 0.33644 | 365.299 | 16.83 | 0.28 | 0.00 | 0 | 500.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 19.19 | Put | 910.71570 | 0.91072 | 836.49420 | 0.83649 | 910.716 | 17.27 | 0.52 | 0.00 | 0 | 1,000.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 20.00 | Call | 437.96850 | 0.43797 | 516.74990 | 0.51675 | 437.968 | 17.96 | 0.34 | 0.00 | 0 | 500.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 20.18 | Call | 394.52130 | 0.39452 | 466.61090 | 0.46661 | 394.521 | 18.15 | 0.31 | 0.00 | 0 | 1,500.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | 21.44 | Call | 187.91730 | 0.18792 | 228.46630 | 0.22847 | 187.917 | 19.38 | 0.17 | 0.00 | 0 | 500.00 |
| £ / R | On 14/06/2019 | Foreign Exchange Future | | | 19.27400 | 19.27400 | 19.46060 | 19.46060 | | 17.52 | 0.00 | 0.00 | 0 | 5,506.00 |
| £ / R | On 16/09/2019 | Foreign Exchange Future | | | 19.59510 | 19.59510 | 19.78760 | 19.78760 | | 17.98 | 0.00 | 0.00 | 0 | 10,363.00 |
| £ / R | On 13/12/2019 | Foreign Exchange Future | | | 19.91210 | 19.91210 | 20.11170 | 20.11170 | | 18.48 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 16/03/2020 | Foreign Exchange Future | | | 20.26880 | 20.26880 | 20.47840 | 20.47840 | | 19.04 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/12/2018 | Foreign Exchange Future | | | 0.12748 | 0.12748 | 0.12933 | 0.12933 | | 24.21 | 0.00 | 0.00 | 0 | 6,905.00 |
| ¥ / R | On 18/03/2019 | Foreign Exchange Future | | | 0.13004 | 0.13004 | 0.13195 | 0.13195 | | 23.39 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| ¥ / R | On 14/06/2019 | Foreign Exchange Future | | | 0.13248 | | 0.13248 | | 0.13443 | 0.13443 | | 22.93 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 30/11/2018 | Any day expiry | | | 16.39340 | | 16.39340 | | 16.57700 | 16.57700 | | 16.91 | 0.00 | 0.00 | 0 | 37.00 |
| € / R | On 14/12/2018 | Foreign Exchange Future | | | 16.44720 | | 16.44720 | | 16.63050 | 16.63050 | | 16.84 | 0.00 | 53,716,555.20 | 3,266 | 139,225.00 |
| € / R | On 18/03/2019 | Foreign Exchange Future | | | 16.78310 | | 16.78310 | | 16.97300 | 16.97300 | | 17.15 | 0.00 | 2,618,163.60 | 156 | 36,294.00 |
| € / R | On 18/03/2019 | Foreign Exchange Future | 15.60 | Put | 202.98890 | | 0.20299 | | 164.81710 | 0.16482 | 202.989 | 15.84 | 0.21 | 0.00 | 0 | 462.00 |
| € / R | On 18/03/2019 | Foreign Exchange Future | 16.00 | Call | 1,108.39710 | | 1.10840 | | 1,243.32290 | 1.24332 | 1,108.397 | 16.10 | 0.70 | 0.00 | 0 | 650.00 |
| € / R | On 18/03/2019 | Foreign Exchange Future | 17.33 | Put | 1,052.52520 | | 1.05253 | | 935.74000 | 0.93574 | 1,052.525 | 18.01 | 0.59 | 0.00 | 0 | 462.00 |
| € / R | On 18/03/2019 | Foreign Exchange Future | 19.65 | Call | 132.47870 | | 0.13248 | | 154.77990 | 0.15478 | 132.479 | 21.47 | 0.13 | 0.00 | 0 | 462.00 |
| € / R | On 14/06/2019 | Foreign Exchange Future | | | 17.10220 | | 17.10220 | | 17.29820 | 17.29820 | | 17.40 | 0.00 | 0.00 | 0 | 4,907.00 |
| € / R | On 14/08/2019 | Any day expiry | | | 17.33120 | | 17.33120 | | 17.52950 | 17.52950 | | 17.56 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 14/08/2019 | Any day expiry | 17.01 | Put | 881.68450 | | 0.88168 | | 792.06840 | 0.79207 | 881.684 | 17.11 | 0.42 | 0.00 | 0 | 31,200.00 |
| € / R | On 14/08/2019 | Any day expiry | 19.65 | Call | 477.94340 | | 0.47794 | | 524.95400 | 0.52495 | 477.943 | 20.42 | 0.27 | 0.00 | 0 | 62,400.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | | | 17.45720 | | 17.45720 | | 17.65760 | 17.65760 | | 17.58 | 0.00 | 0.00 | 0 | 8,262.00 |
| € / R | On 16/09/2019 | Foreign Exchange Future | 18.60 | Call | 779.03670 | | 0.77904 | | 850.17210 | 0.85017 | 779.037 | 18.94 | 0.39 | 0.00 | 0 | 55,000.00 |
| € / R | On 13/12/2019 | Foreign Exchange Future | | | 17.77620 | | 17.77620 | | 17.98210 | 17.98210 | | 17.83 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 16/03/2020 | Foreign Exchange Future | | | 18.15590 | | 18.15590 | | 18.37150 | 18.37150 | | 18.09 | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | | | 98.11000 | | 98.11000 | | 98.21000 | 98.21000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 07/02/2019 | Index Future | | | 587.67000 | | 587.67000 | | 599.97100 | 599.97100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/05/2019 | Index Future | | | 613.11000 | | 613.11000 | | 610.61000 | 610.61000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/08/2019 | Index Future | | | 625.48100 | | 625.48100 | | 622.95200 | 622.95200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/02/2019 | Index Future | | | 673.63100 | | 673.63100 | | 688.40700 | 688.40700 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/05/2019 | Index Future | | | 704.43100 | | 704.43100 | | 700.61400 | 700.61400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2019 | Index Future | | | 718.64500 | | 718.64500 | | 714.77500 | 714.77500 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/02/2019 | Index Future | | | 608.65500 | | 608.65500 | | 622.54100 | 622.54100 | | | 0.00 | 0.00 | 0 | 906.00 |
| ALBI | On 02/05/2019 | Index Future | | | 637.85200 | | 637.85200 | | 633.58000 | 633.58000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/08/2019 | Index Future | | | 650.72300 | | 650.72300 | | 646.38700 | 646.38700 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2018 | Foreign Exchange Future | | | 10.13640 | | 10.13640 | | 10.25930 | 10.25930 | | 13.67 | 0.00 | 43,099,972.80 | 4,252 | 23,992.00 |
| AU\$ / R | On 18/03/2019 | Foreign Exchange Future | | | 10.26850 | | 10.26850 | | 10.39400 | 10.39400 | | 13.86 | 0.00 | 0.00 | 0 | 421.00 |
| AU\$ / R | On 14/06/2019 | Foreign Exchange Future | | | 10.39830 | | 10.39830 | | 10.52590 | 10.52590 | | 14.24 | 0.00 | 0.00 | 0 | 4,932.00 |
| AU\$ / R | On 16/09/2019 | Foreign Exchange Future | | | 10.54170 | | 10.54170 | | 10.67250 | 10.67250 | | 14.64 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2019 | Foreign Exchange Future | | | 10.68450 | | 10.68450 | | 10.81940 | 10.81940 | | 15.05 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/03/2020 | Foreign Exchange Future | | | 10.84470 | | 10.84470 | | 10.98510 | 10.98510 | | 15.47 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/12/2018 | Foreign Exchange Future | | | 10.96510 | | 10.96510 | | 11.11870 | 11.11870 | | 15.32 | 0.00 | 0.00 | 0 | 500.00 |
| CAD/ R | On 18/03/2019 | Foreign Exchange Future | | | 11.11180 | | 11.11180 | | 11.26830 | 11.26830 | | 15.21 | 0.00 | 0.00 | 0 | 400.00 |
| CAD/ R | On 14/06/2019 | Foreign Exchange Future | | | 11.24750 | | 11.24750 | | 11.40590 | 11.40590 | | 15.77 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2019 | Foreign Exchange Future | | | 11.26260 | | 11.26260 | | 11.42040 | 11.42040 | | 16.15 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/12/2019 | Foreign Exchange Future | | | 11.40720 | | 11.40720 | | 11.56900 | 11.56900 | | 16.51 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|---------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| CAD / R | On 16/03/2020 | Foreign Exchange Future | 11.55190 | | 11.55190 | | 11.71920 | 11.71920 | | 16.70 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/12/2018 | Foreign Exchange Future | 14.39210 | | 14.39210 | | 14.55240 | 14.55240 | | 17.05 | 0.00 | 0.00 | 0 | 1,666.00 |
| CHF / R | On 18/03/2019 | Foreign Exchange Future | 14.70210 | | 14.70210 | | 14.86780 | 14.86780 | | 17.68 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2019 | Foreign Exchange Future | 14.99750 | | 14.99750 | | 15.16730 | 15.16730 | | 18.21 | 0.00 | 0.00 | 0 | 150.00 |
| CHF / R | On 16/09/2019 | Foreign Exchange Future | 15.32760 | | 15.32760 | | 15.49930 | 15.49930 | | 18.63 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/12/2019 | Foreign Exchange Future | 15.61980 | | 15.61980 | | 15.79470 | 15.79470 | | 18.83 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/03/2020 | Foreign Exchange Future | 16.28620 | | 16.28620 | | 16.47910 | 16.47910 | | 19.27 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/12/2018 | Foreign Exchange Future | 2.08280 | | 2.08280 | | 2.09720 | 2.09720 | | 16.20 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/03/2019 | Foreign Exchange Future | 2.10140 | | 2.10140 | | 2.11490 | 2.11490 | | 16.05 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/06/2019 | Foreign Exchange Future | 2.12090 | | 2.12090 | | 2.13290 | 2.13290 | | 16.20 | 0.00 | 0.00 | 0 | 0.00 |
| CURRENCY CANDO CX05 | On 06/11/2018 | Can-Do Future | 41.39180 | | 41.39180 | | 104.05340 | 104.05340 | | | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/12/2018 | Foreign Exchange Future | 2.20680 | | 2.20680 | | 2.23160 | 2.23160 | | 16.05 | 0.00 | 0.00 | 0 | 240.00 |
| DKK / R | On 18/03/2019 | Foreign Exchange Future | 2.25340 | | 2.25340 | | 2.27860 | 2.27860 | | 16.16 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/06/2019 | Foreign Exchange Future | 2.29730 | | 2.29730 | | 2.32360 | 2.32360 | | 16.53 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 16/09/2019 | Foreign Exchange Future | 2.34620 | | 2.34620 | | 2.37320 | 2.37320 | | 16.93 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 13/12/2019 | Foreign Exchange Future | 2.47810 | | 2.47810 | | 2.50960 | 2.50960 | | 17.87 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 16/03/2020 | Foreign Exchange Future | 2.53490 | | 2.53490 | | 2.56690 | 2.56690 | | 18.16 | 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 01/11/2018 | Bond Future | 11.30500 | | 73.96843 | | 11.30500 | 73.96843 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/02/2019 | Bond Future | 11.30500 | | 76.20365 | | 11.39796 | 75.68359 | | | 0.00 | 0.00 | 0 | 494.00 |
| ES33 | On 02/05/2019 | Bond Future | 11.40701 | | 73.77454 | | 11.50513 | 73.23397 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2019 | Bond Future | 11.50947 | | 75.26436 | | 11.61066 | 74.71553 | | | 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 01/11/2018 | Bond Future | 11.54000 | | 75.82316 | | 11.54000 | 75.82316 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/02/2019 | Bond Future | 11.54000 | | 78.14840 | | 11.62638 | 77.60411 | | | 0.00 | 0.00 | 0 | 5,169.00 |
| ES42 | On 02/05/2019 | Bond Future | 11.63586 | | 75.32794 | | 11.73394 | 74.71953 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/08/2019 | Bond Future | 11.73694 | | 76.84974 | | 11.83807 | 76.23182 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ES42 | On 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 | 602.20700 | | 602.20700 | | 615.96200 | 615.96200 | | | 0.00 | 0.00 | 0 | 460.00 |
| GOVI | On 02/05/2019 | GOVI | 631.22000 | | 631.22000 | | 626.88400 | 626.88400 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2019 | GOVI | 643.95600 | | 643.95600 | | 639.55500 | 639.55500 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/12/2018 | Foreign Exchange Future | 1.83590 | | 1.83590 | | 1.85620 | 1.85620 | | 18.45 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/03/2019 | Foreign Exchange Future | 1.86040 | | 1.86040 | | 1.88100 | 1.88100 | | 18.19 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/06/2019 | Foreign Exchange Future | 1.88300 | | 1.88300 | | 1.90380 | 1.90380 | | 18.71 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/11/2018 | Bond Future | 131.91218 | | 131.91218 | | 131.91218 | 131.91218 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/02/2019 | Bond Future | 131.91218 | | 131.91218 | | 133.17981 | 133.17981 | | | 0.00 | 0.00 | 0 | 355.00 |
| I2025 | On 02/05/2019 | Bond Future | 135.55013 | | 135.55013 | | 135.57092 | 135.57092 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/08/2019 | Bond Future | 138.27008 | | 138.27008 | | 138.29606 | 138.29606 | | | 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 01/11/2018 | Bond Future | 100.07114 | | 100.07114 | | 100.07114 | 100.07114 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 07/02/2019 | Bond Future | 100.07114 | | 100.07114 | | 102.10591 | 102.10591 | | | 0.00 | 0.00 | 0 | 2,954.00 |
| I2029 | On 02/05/2019 | Bond Future | 102.75403 | | 102.75403 | | 102.86600 | 102.86600 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/08/2019 | Bond Future | 104.85141 | | 104.85141 | | 104.96924 | 104.96924 | | | 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 01/11/2018 | Bond Future | 102.27621 | | 102.27621 | | 102.27621 | 102.27621 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/02/2019 | Bond Future | 102.27621 | | 102.27621 | | 104.35574 | 104.35574 | | | 0.00 | 0.00 | 0 | 5,770.00 |
| I2033 | On 02/05/2019 | Bond Future | 105.06795 | | 105.06795 | | 105.08376 | 105.08376 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 01/08/2019 | Bond Future | 107.21248 | | 107.21248 | | 107.23233 | 107.23233 | | | 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 01/11/2018 | Bond Future | 122.35743 | | 122.35743 | | 122.35743 | 122.35743 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/02/2019 | Bond Future | 122.35743 | | 122.35743 | | 123.25394 | 123.25394 | | | 0.00 | 0.00 | 0 | 9,848.00 |
| I2038 | On 02/05/2019 | Bond Future | 125.44780 | | 125.44780 | | 125.46688 | 125.46688 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 01/08/2019 | Bond Future | 127.95584 | | 127.95584 | | 127.97969 | 127.97969 | | | 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 01/11/2018 | Bond Future | 115.96800 | | 115.96800 | | 115.96800 | 115.96800 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/02/2019 | Bond Future | 115.96800 | | 115.96800 | | 118.32601 | 118.32601 | | | 0.00 | 0.00 | 0 | 12,065.00 |
| I2046 | On 02/05/2019 | Bond Future | 118.51724 | | 118.51724 | | 118.76428 | 118.76428 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 01/08/2019 | Bond Future | 120.93643 | | 120.93643 | | 121.19274 | 121.19274 | | | 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 01/11/2018 | Bond Future | 121.30416 | | 121.30416 | | 121.30416 | 121.30416 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/02/2019 | Bond Future | 121.30416 | | 121.30416 | | 121.99873 | 121.99873 | | | 0.00 | 0.00 | 0 | 10,049.00 |
| I2050 | On 02/05/2019 | Bond Future | 124.17033 | | 124.17033 | | 124.18906 | 124.18906 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 01/08/2019 | Bond Future | 124.88606 | | 124.88606 | | 124.90954 | 124.90954 | | | 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 | |
|------------------|---------------|------------|-------------------------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|------|
| 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 | | 253.02100 | 253.02100 | 258.16600 | 258.16600 | | | 0.00 | 0.00 | 0 | 507.00 | |
| IGOV | On 02/05/2019 | | Index Future | | 262.71300 | 262.71300 | 262.80100 | 262.80100 | | | 0.00 | 0.00 | 0 | 215.00 | |
| IGOV | On 01/08/2019 | | Index Future | | 268.07500 | 268.07500 | 268.17300 | 268.17300 | | | 0.00 | 0.00 | 0 | 0.00 | |
| JIBAR FUTURE | On 19/12/2018 | | Jibar Tradeable Future | | 7.01000 | 92.99000 | 7.01000 | 92.99000 | | | 0.00 | 0.00 | 0 | 35,000.00 | |
| JIBAR FUTURE | On 20/03/2019 | | Jibar Tradeable Future | | 7.01000 | 92.99000 | 7.01000 | 92.99000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| JIBAR FUTURE | On 19/06/2019 | | Jibar Tradeable Future | | 7.03000 | 92.97000 | 7.03000 | 92.97000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| KES / R | On 14/12/2018 | | Foreign Exchange Future | | 0.14050 | 0.14050 | 0.14140 | 0.14140 | | | 0.00 | 0.00 | 0 | 0.00 | |
| KES / R | On 18/03/2019 | | Foreign Exchange Future | | 0.13990 | 0.13990 | 0.14050 | 0.14050 | | | 0.00 | 0.00 | 0 | 0.00 | |
| KES / R | On 14/06/2019 | | Foreign Exchange Future | | 0.14020 | 0.14020 | 0.14040 | 0.14040 | | | 0.00 | 0.00 | 0 | 2,166.00 | |
| NOK/R | On 14/12/2018 | | Foreign Exchange Future | | 1.72460 | 1.72460 | 1.74590 | 1.74590 | | 14.74 | 0.00 | 0.00 | 0 | 0.00 | |
| NOK/R | On 18/03/2019 | | Foreign Exchange Future | | 1.75230 | 1.75230 | 1.77400 | 1.77400 | | 15.05 | 0.00 | 0.00 | 0 | 0.00 | |
| NOK/R | On 14/06/2019 | | Foreign Exchange Future | | 1.77850 | 1.77850 | 1.80070 | 1.80070 | | 15.84 | 0.00 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 14/12/2018 | | Foreign Exchange Future | | 9.56110 | 9.56110 | 9.65970 | 9.65970 | | 14.59 | 0.00 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 18/03/2019 | | Foreign Exchange Future | | 9.68500 | 9.68500 | 9.78580 | 9.78580 | | 14.69 | 0.00 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 14/06/2019 | | Foreign Exchange Future | | 9.80650 | 9.80650 | 9.90920 | 9.90920 | | 15.06 | 0.00 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 16/09/2019 | | Foreign Exchange Future | | 9.94140 | 9.94140 | 10.04680 | 10.04680 | | 15.52 | 0.00 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 13/12/2019 | | Foreign Exchange Future | | 10.45340 | 10.45340 | 10.57560 | 10.57560 | | 16.43 | 0.00 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 16/03/2020 | | Foreign Exchange Future | | 10.61480 | 10.61480 | 10.73980 | 10.73980 | | 16.79 | 0.00 | 0.00 | 0 | 0.00 | |
| PULA / R | On 14/12/2018 | | Foreign Exchange Future | | 1.33790 | 1.33790 | 1.34390 | 1.34390 | | | 0.00 | 0.00 | 0 | 0.00 | |
| PULA / R | On 18/03/2019 | | Foreign Exchange Future | | 1.34270 | 1.34270 | 1.35430 | 1.35430 | | | 0.00 | 0.00 | 0 | 0.00 | |
| PULA / R | On 14/06/2019 | | Foreign Exchange Future | | 1.34740 | 1.34740 | 1.36310 | 1.36310 | | | 0.00 | 0.00 | 0 | 0.00 | |
| QUANTO £ / \$ | On 14/12/2018 | | Foreign Exchange Future | | 1.30090 | 1.30090 | 1.29740 | 1.29740 | | | 0.00 | 0.00 | 0 | 250.00 | |
| QUANTO € / \$ | On 14/12/2018 | | Foreign Exchange Future | | 1.14580 | 1.14580 | 1.14460 | 1.14460 | | | 0.00 | 0.00 | 0 | 40.00 | |
| QUANTO € / \$ | On 18/03/2019 | | Foreign Exchange Future | | 1.15570 | 1.15570 | 1.15460 | 1.15460 | | | 0.00 | 0.00 | 0 | 0.00 | |
| QUANTO € / \$ | On 14/06/2019 | | Foreign Exchange Future | | 1.16500 | 1.16500 | 1.16400 | 1.16400 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R / ¥EN | On 14/12/2018 | | Foreign Exchange Future | | 7.84460 | 7.84460 | 0.12651 | 7.73190 | 7.73190 | | 18.68 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 01/11/2018 | | Bond Future | | 9.30000 | 110.67384 | 9.30000 | 110.67384 | | 6.52 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 07/02/2019 | | Bond Future | | 9.30000 | 108.08896 | 9.35635 | 107.76707 | | 7.12 | 0.00 | 274,005,513.60 | 2,535 | 65,225.00 | |
| R186 | On 07/02/2019 | 8.30 | Call | | 87.56000 | 0.08756 | 72.54000 | 0.07254 | 87.560 | 6.50 | 0.06 | 0.00 | 0 | 210.00 | |
| R186 | On 07/02/2019 | 8.50 | Call | | 185.48000 | 0.18548 | 156.65000 | 0.15665 | 185.480 | 6.57 | 0.11 | 0.00 | 0 | 1,000.00 | |
| R186 | On 07/02/2019 | 8.77 | Call | | 456.15000 | 0.45615 | 396.08000 | 0.39608 | 456.150 | 6.79 | 0.22 | 0.00 | 0 | 1,170.00 | |
| R186 | On 07/02/2019 | 9.10 | Put | | 2,214.21000 | 2.21421 | 2,422.55000 | 2.42255 | 2,214.210 | 7.03 | 0.61 | 0.00 | 0 | 1,000.00 | |
| R186 | On 07/02/2019 | 9.27 | Call | | 1,502.79000 | 1.50279 | 1,358.30000 | 1.35830 | 1,502.790 | 7.14 | 0.49 | 0.00 | 0 | 1,170.00 | |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|----------------|-------------|------------------|---------------|
| R186 | On 07/02/2019 | Bond Future | 9.38 | Call | 1,839.92000 | | 1.83992 | 1,675.36000 | 1.67536 | 1,839.920 | 7.22 | 0.55 | 0.00 | 0 | 6,000.00 | |
| R186 | On 07/02/2019 | Bond Future | 9.50 | Put | 1,111.17000 | | 1.11117 | 0.00000 | 0.00000 | 1,111.170 | 7.31 | 0.38 | 103,660,759.69 | 2,500 | 2,500.00 | |
| R186 | On 07/02/2019 | Bond Future | 9.90 | Put | 520.56000 | | 0.52056 | 598.08000 | 0.59808 | 520.560 | 7.76 | 0.21 | 0.00 | 0 | 1,000.00 | |
| R186 | On 07/02/2019 | Bond Future | 9.92 | Put | 500.54000 | | 0.50054 | 575.72000 | 0.57572 | 500.540 | 7.78 | 0.20 | 0.00 | 0 | 1,170.00 | |
| R186 | On 02/05/2019 | Bond Future | | | 9.32065 | 110.26476 | | 9.42587 | 109.67832 | | 7.01 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 02/05/2019 | Bond Future | 8.50 | Call | 431.34000 | | 0.43134 | 342.32000 | 0.34232 | 431.340 | 6.15 | 0.17 | 0.00 | 0 | 7,000.00 | |
| R186 | On 02/05/2019 | Bond Future | 8.62 | Call | 582.07000 | | 0.58207 | 469.63000 | 0.46963 | 582.070 | 6.26 | 0.21 | 0.00 | 0 | 90.00 | |
| R186 | On 02/05/2019 | Bond Future | 8.65 | Call | 624.57000 | | 0.62457 | 505.89000 | 0.50589 | 624.570 | 6.28 | 0.23 | 0.00 | 0 | 3,250.00 | |
| R186 | On 02/05/2019 | Bond Future | 8.70 | Call | 700.11000 | | 0.70011 | 570.69000 | 0.57069 | 700.110 | 6.33 | 0.25 | 0.00 | 0 | 200.00 | |
| R186 | On 02/05/2019 | Bond Future | 9.00 | Call | 1,282.96000 | | 1.28296 | 1,082.56000 | 1.08256 | 1,282.960 | 6.61 | 0.37 | 0.00 | 0 | 7,000.00 | |
| R186 | On 02/05/2019 | Bond Future | 9.20 | Call | 1,784.36000 | | 1.78436 | 1,534.10000 | 1.53410 | 1,784.360 | 6.78 | 0.46 | 0.00 | 0 | 90.00 | |
| R186 | On 02/05/2019 | Bond Future | 9.25 | Call | 1,924.05000 | | 1.92405 | 1,661.32000 | 1.66132 | 1,924.050 | 6.82 | 0.48 | 0.00 | 0 | 3,250.00 | |
| R186 | On 02/05/2019 | Bond Future | 9.30 | Call | 2,068.03000 | | 2.06803 | 1,792.91000 | 1.79291 | 2,068.030 | 6.86 | 0.50 | 0.00 | 0 | 200.00 | |
| R186 | On 02/05/2019 | Bond Future | 9.75 | Put | 1,224.57000 | | 1.22457 | 1,432.40000 | 1.43240 | 1,224.570 | 7.21 | 0.33 | 0.00 | 0 | 7,000.00 | |
| R186 | On 02/05/2019 | Bond Future | 9.96 | Put | 936.21000 | | 0.93621 | 1,104.44000 | 1.10444 | 936.210 | 7.45 | 0.26 | 0.00 | 0 | 90.00 | |
| R186 | On 02/05/2019 | Bond Future | 10.02 | Put | 867.16000 | | 0.86716 | 1,025.26000 | 1.02526 | 867.160 | 7.52 | 0.24 | 0.00 | 0 | 3,250.00 | |
| R186 | On 02/05/2019 | Bond Future | 10.07 | Put | 814.77000 | | 0.81477 | 964.91000 | 0.96491 | 814.770 | 7.58 | 0.23 | 0.00 | 0 | 200.00 | |
| R186 | On 01/08/2019 | Bond Future | | | 9.37558 | 107.18794 | | 9.48525 | 106.59353 | | 7.07 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 01/08/2019 | Bond Future | 8.30 | Call | 412.47000 | | 0.41247 | 0.00000 | 0.00000 | 412.470 | 5.96 | 0.15 | 95,338,512.36 | 6,000 | 6,000.00 | |
| R186 | On 01/08/2019 | Bond Future | 9.05 | Call | 1,672.04000 | | 1.67204 | 0.00000 | 0.00000 | 1,672.040 | 6.62 | 0.40 | 255,393,990.60 | 6,000 | 6,000.00 | |
| R186 | On 01/08/2019 | Bond Future | 10.08 | Put | 1,321.73000 | | 1.32173 | 0.00000 | 0.00000 | 1,321.730 | 7.74 | 0.29 | 183,857,940.84 | 6,000 | 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 01/11/2018 | Bond Future | | | 300.87379 | 300.87379 | | 300.87379 | 300.87379 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R197 | On 07/02/2019 | Bond Future | | | 300.87379 | 300.87379 | | 299.64003 | 299.64003 | | | 0.00 | 0.00 | 0 | 2,355.00 | |
| R197 | On 02/05/2019 | Bond Future | | | 304.97148 | 304.97148 | | 305.01982 | 305.01982 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R197 | On 01/08/2019 | Bond Future | | | 303.63535 | 303.63535 | | 303.69536 | 303.69536 | | | 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 01/11/2018 | Bond Future | | | 234.97009 | 234.97009 | | 234.97009 | 234.97009 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R202 | On 07/02/2019 | Bond Future | | | 234.97009 | 234.97009 | | 235.84320 | 235.84320 | | | 0.00 | 0.00 | 0 | 8,979.00 | |
| R202 | On 02/05/2019 | Bond Future | | | 240.04074 | 240.04074 | | 240.07741 | 240.07741 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R202 | On 01/08/2019 | Bond Future | | | 240.92388 | 240.92388 | | 240.96973 | 240.96973 | | | 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 01/11/2018 | Bond Future | | | 8.62500 | 98.31751 | | 8.62500 | 98.31751 | | 3.81 | 0.00 | 0.00 | 0 | 0.00 | |
| R2023 | On 07/02/2019 | Bond Future | | | 8.62500 | 100.59093 | | 8.69487 | 100.36110 | | 3.74 | 0.00 | 0.00 | 0 | 51,739.00 | |
| R2023 | On 02/05/2019 | Bond Future | | | 8.62158 | 98.62966 | | 8.75538 | 98.21054 | | 4.04 | 0.00 | 0.00 | 0 | 0.00 | |
| R2023 | On 01/08/2019 | Bond Future | | | 8.65161 | 100.62090 | | 8.79502 | 100.19684 | | 3.81 | 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 01/11/2018 | Bond Future | | | 9.76000 | | 90.25625 | | 9.76000 | 90.25625 | | 8.69 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 07/02/2019 | Bond Future | | | 9.76000 | | 88.56810 | | 9.80751 | 88.27853 | | 9.64 | 0.00 | 0.00 | 0 | 53,834.00 |
| R2030 | On 07/02/2019 | Bond Future | 8.90 | Call | 168.68000 | | 0.16868 | | 146.48000 | 0.14648 | 168.680 | 8.65 | 0.09 | 0.00 | 0 | 1,320.00 |
| R2030 | On 07/02/2019 | Bond Future | 9.18 | Call | 443.36000 | | 0.44336 | | 394.21000 | 0.39421 | 443.360 | 8.98 | 0.20 | 0.00 | 0 | 4,000.00 |
| R2030 | On 07/02/2019 | Bond Future | 9.60 | Call | 1,290.93000 | | 1.29093 | | 1,181.57000 | 1.18157 | 1,290.930 | 9.50 | 0.42 | 0.00 | 0 | 1,320.00 |
| R2030 | On 07/02/2019 | Bond Future | 9.68 | Call | 1,514.04000 | | 1.51404 | | 1,391.96000 | 1.39196 | 1,514.040 | 9.57 | 0.47 | 0.00 | 0 | 4,000.00 |
| R2030 | On 07/02/2019 | Bond Future | 10.20 | Put | 808.94000 | | 0.80894 | | 899.69000 | 0.89969 | 808.940 | 10.21 | 0.27 | 0.00 | 0 | 4,000.00 |
| R2030 | On 02/05/2019 | Bond Future | | | 9.77934 | | 90.43156 | | 9.87709 | 89.84436 | | 9.69 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 02/05/2019 | Bond Future | 8.90 | Call | 506.72000 | | 0.50672 | | 415.49000 | 0.41549 | 506.720 | 8.71 | 0.17 | 0.00 | 0 | 3,000.00 |
| R2030 | On 02/05/2019 | Bond Future | 9.40 | Call | 1,415.18000 | | 1.41518 | | 1,219.40000 | 1.21940 | 1,415.180 | 9.34 | 0.36 | 0.00 | 0 | 3,000.00 |
| R2030 | On 02/05/2019 | Bond Future | 10.20 | Put | 1,507.63000 | | 1.50763 | | 1,721.42000 | 1.72142 | 1,507.630 | 10.23 | 0.34 | 0.00 | 0 | 3,000.00 |
| R2030 | On 01/08/2019 | Bond Future | | | 9.84121 | | 88.25199 | | 9.94223 | 87.65604 | | 9.76 | 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 01/11/2018 | Bond Future | | | 9.95500 | | 88.35525 | | 9.95500 | 88.35525 | | 9.52 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 07/02/2019 | Bond Future | | | 9.95500 | | 90.69678 | | 9.99485 | 90.43433 | | 10.29 | 0.00 | 81,627,102.00 | 900 | 42,633.00 |
| R2032 | On 02/05/2019 | Bond Future | | | 9.95464 | | 88.58477 | | 10.06270 | 87.88097 | | 11.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 01/08/2019 | Bond Future | | | 10.01283 | | 90.37371 | | 10.12419 | 89.65885 | | 10.54 | 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 01/11/2018 | Bond Future | | | 10.04500 | | 92.32368 | | 10.04500 | 92.32368 | | 10.05 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/02/2019 | Bond Future | | | 10.04500 | | 94.80607 | | 10.09497 | 94.44037 | | 10.91 | 0.00 | 0.00 | 0 | 71,509.00 |
| R2035 | On 02/05/2019 | Bond Future | | | 10.06167 | | 92.31755 | | 10.15872 | 91.61424 | | 11.71 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 01/08/2019 | Bond Future | | | 10.11767 | | 94.18160 | | 10.21748 | 93.46744 | | 11.23 | 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 01/11/2018 | Bond Future | | | 10.11500 | | 88.91239 | | 10.11500 | 88.91239 | | 10.53 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 07/02/2019 | Bond Future | | | 10.11500 | | 87.02071 | | 10.15344 | 86.73845 | | 12.00 | 0.00 | 57,955,792.86 | 666 | 50,217.00 |
| R2037 | On 02/05/2019 | Bond Future | | | 10.12246 | | 88.98152 | | 10.21921 | 88.27697 | | 12.29 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 01/08/2019 | Bond Future | | | 10.18250 | | 86.52239 | | 10.28200 | 85.80673 | | 12.38 | 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 01/11/2018 | Bond Future | | | 10.20500 | | 91.98759 | | 10.20500 | 91.98759 | | 10.86 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/02/2019 | Bond Future | | | 10.20500 | | 89.94860 | | 10.23854 | 89.68551 | | 12.40 | 0.00 | 0.00 | 0 | 30,795.00 |
| R2040 | On 02/05/2019 | Bond Future | | | 10.20767 | | 92.02926 | | 10.30436 | 91.27633 | | 12.71 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 02/05/2019 | Bond Future | 9.60 | Call | 1,251.82000 | | 1.25182 | | 1,062.17000 | 1.06217 | 1,251.820 | 11.80 | 0.28 | 0.00 | 0 | 1,150.00 |
| R2040 | On 02/05/2019 | Bond Future | 10.20 | Call | 3,241.06000 | | 3.24106 | | 2,876.17000 | 2.87617 | 3,241.060 | 12.65 | 0.51 | 0.00 | 0 | 1,150.00 |
| R2040 | On 01/08/2019 | Bond Future | | | 10.26812 | | 89.38132 | | 10.36752 | 88.61647 | | 12.82 | 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 |
|------------------|---------------|--------------------|-----------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2040 | On 31/01/2040 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 01/11/2018 | Bond Future | 10.20000 | | 89.24226 | | 10.20000 | 89.24226 | | 11.33 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/02/2019 | Bond Future | 10.20000 | | 87.25362 | | 10.23498 | 86.97486 | | 12.95 | 0.00 | 22,685,941.20 | 260 | 41,940.00 |
| R2044 | On 02/05/2019 | Bond Future | 10.20118 | | 89.28187 | | 10.29768 | 88.51763 | | 13.28 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 01/08/2019 | Bond Future | 10.25856 | | 86.70363 | | 10.35770 | 85.92710 | | 13.41 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 01/11/2018 | Bond Future | 10.18000 | | 88.31168 | | 10.18000 | 88.31168 | | 11.66 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 07/02/2019 | Bond Future | 10.18000 | | 90.71775 | | 10.21656 | 90.41927 | | 12.69 | 0.00 | 0.00 | 0 | 110,913.00 |
| R2048 | On 02/05/2019 | Bond Future | 10.17746 | | 88.36876 | | 10.27393 | 87.58530 | | 13.69 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 01/08/2019 | Bond Future | 10.22802 | | 90.15315 | | 10.32701 | 89.35699 | | 13.17 | 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 01/11/2018 | Bond Future | 6.55000 | | 103.02128 | | 6.55000 | 103.02128 | | 0.48 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 07/02/2019 | Bond Future | 6.55000 | | 101.17014 | | 6.23692 | 101.44837 | | 0.42 | 0.00 | 0.00 | 0 | 17,731.00 |
| R207 | On 02/05/2019 | Bond Future | 5.61009 | | 103.32713 | | 5.72769 | 103.24760 | | 0.40 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 01/08/2019 | Bond Future | 4.10590 | | 101.77040 | | 4.28070 | 101.69291 | | 0.22 | 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 01/11/2018 | Bond Future | 7.72000 | | 98.58853 | | 7.72000 | 98.58853 | | 1.54 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 07/02/2019 | Bond Future | 7.72000 | | 100.61974 | | 7.71373 | 100.63170 | | 1.59 | 0.00 | 0.00 | 0 | 21,618.00 |
| R208 | On 02/05/2019 | Bond Future | 7.58254 | | 99.22526 | | 7.70476 | 99.01497 | | 1.81 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 01/08/2019 | Bond Future | 7.48335 | | 101.22865 | | 7.62273 | 101.01765 | | 1.60 | 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 01/11/2018 | Bond Future | 9.99500 | | 70.02040 | | 9.99500 | 70.02040 | | 11.59 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 07/02/2019 | Bond Future | 9.99500 | | 71.88340 | | 10.02756 | 71.68097 | | 12.39 | 0.00 | 25,159,190.00 | 350 | 127,189.00 |
| R209 | On 07/02/2019 | Bond Future | 9.04 | Call | 124.25000 | 0.12425 | 113.24000 | 0.11324 | 124.250 | 10.95 | 0.07 | 0.00 | 0 | 4,000.00 |
| R209 | On 07/02/2019 | Bond Future | 9.54 | Call | 674.90000 | 0.67490 | 630.02000 | 0.63002 | 674.900 | 11.70 | 0.26 | 0.00 | 0 | 4,000.00 |
| R209 | On 07/02/2019 | Bond Future | 10.20 | Put | 1,292.75000 | 1.29275 | 1,380.77000 | 1.38077 | 1,292.750 | 12.66 | 0.38 | 0.00 | 0 | 4,000.00 |
| R209 | On 02/05/2019 | Bond Future | 9.98885 | | 70.39795 | | 10.08515 | 69.80283 | | 13.13 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2019 | Bond Future | 9.35 | Call | 934.62000 | 0.93462 | 790.91000 | 0.79091 | 934.620 | 12.16 | 0.27 | 0.00 | 0 | 760.00 |
| R209 | On 02/05/2019 | Bond Future | 9.95 | Call | 2,468.30000 | 2.46830 | 2,186.65000 | 2.18665 | 2,468.300 | 13.07 | 0.50 | 0.00 | 0 | 760.00 |
| R209 | On 02/05/2019 | Bond Future | 10.71 | Put | 1,128.79000 | 1.12879 | 1,293.08000 | 1.29308 | 1,128.790 | 14.38 | 0.25 | 0.00 | 0 | 760.00 |
| R209 | On 01/08/2019 | Bond Future | 10.03825 | | 71.81958 | | 10.13702 | 71.21493 | | 12.70 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R209/R186 | On 31/03/2036 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 01/11/2018 | Bond Future | 186.09128 | | 186.09128 | | 186.09128 | 186.09128 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 07/02/2019 | Bond Future | 186.09128 | | 186.09128 | | 189.87501 | 189.87501 | | | 0.00 | 0.00 | 0 | 2,708.00 |
| R210 | On 02/05/2019 | Bond Future | 190.69833 | | 190.69833 | | 190.72796 | 190.72796 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 01/08/2019 | Bond Future | 194.59106 | | 194.59106 | | 194.62795 | 194.62795 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 01/11/2018 | Bond Future | 155.23002 | | 155.23002 | | 155.23002 | 155.23002 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 07/02/2019 | Bond Future | 155.23002 | | 155.23002 | | 156.23096 | 156.23096 | | | 0.00 | 0.00 | 0 | 4,946.00 |
| R212 | On 02/05/2019 | Bond Future | 159.01075 | | 159.01075 | | 159.03603 | 159.03603 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 01/08/2019 | Bond Future | 162.18521 | | 162.18521 | | 162.21656 | 162.21656 | | | 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 01/11/2018 | Bond Future | 9.85000 | | 81.19647 | | 9.85000 | 81.19647 | | 9.61 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/02/2019 | Bond Future | 9.85000 | | 83.33775 | | 9.89948 | 83.04198 | | 10.17 | 0.00 | 0.00 | 0 | 32,324.00 |
| R213 | On 02/05/2019 | Bond Future | 9.85990 | | 81.57136 | | 9.96256 | 80.96464 | | 10.66 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 01/08/2019 | Bond Future | 9.91402 | | 83.21830 | | 10.01979 | 82.60219 | | 10.31 | 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 01/11/2018 | Bond Future | 10.17000 | | 69.04220 | | 10.17000 | 69.04220 | | 12.21 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/02/2019 | Bond Future | 10.17000 | | 70.92145 | | 10.20595 | 70.69095 | | 13.13 | 0.00 | 0.00 | 0 | 29,770.00 |
| R214 | On 02/05/2019 | Bond Future | 10.16661 | | 69.26251 | | 10.26288 | 68.64816 | | 14.04 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 01/08/2019 | Bond Future | 10.21678 | | 70.66106 | | 10.31549 | 70.03670 | | 13.55 | 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 | 10.47490 | | 10.47490 | | 10.56350 | 10.56350 | | 15.78 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 18/03/2019 | Foreign Exchange Future | 10.62390 | | 10.62390 | | 10.71440 | 10.71440 | | 15.83 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/06/2019 | Foreign Exchange Future | 10.76780 | | 10.76780 | | 10.85980 | 10.85980 | | 16.14 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/12/2018 | Foreign Exchange Future | 2.58280 | | 2.58280 | | 2.57200 | 2.57200 | | 22.83 | 0.00 | 15,496,800.00 | 6,000 | 0.00 |
| TRY / R | On 18/03/2019 | Foreign Exchange Future | 2.47840 | | 2.47840 | | 2.46080 | 2.46080 | | 22.81 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/06/2019 | Foreign Exchange Future | 2.38450 | | 2.38450 | | 2.36760 | 2.36760 | | 23.10 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 14/12/2018 | Foreign Exchange Future | 1.18360 | | 1.18360 | | 1.17290 | 1.17290 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/03/2019 | Foreign Exchange Future | 1.10850 | | 1.10850 | | 1.09850 | 1.09850 | | | 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 |
|--------------------------------|--------|---------------|-------------------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|----------------------|
| ZMW / R | | On 14/06/2019 | Foreign Exchange Future | 1.03020 | 1.03020 | 1.05300 | 1.05300 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 2,487,990,915.05 | 136,458 | 11 966 307.00 |
| Grand Total: | | | | | | | | | | | 2,487,990,915.05 | 136,458 | 11 966 307.00 |